



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: 12/09/2022 TO: 12/09/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	2025 On 03-November-22			Bond Future	167.85	167.6979	167.8529	167.6979	7,188.00
12/09/2022	2025 On 02-February-23			Bond Future	169.18	169.0241	169.1800	169.0241	1,936.00
12/09/2022	2025 On 04-May-23			Bond Future	172.43	172.2707	172.4286	172.2707	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
12/09/2022	2025 On 03-August-23			Bond Future	174.09	173.9301	174.0907	173.9301	0.00
12/09/2022	2025 On 02-November-23			Bond Future	177.41	177.2479	177.4118	177.2479	0.00
12/09/2022	2029 On 03-November-22			Bond Future	122.45	122.3449	122.4524	122.3449	1,519.00
12/09/2022	2029 On 02-February-23			Bond Future	124.67	124.5650	124.6730	124.5650	728.00
12/09/2022	2029 On 04-May-23			Bond Future	125.75	125.6452	125.7547	125.6452	0.00
12/09/2022	2029 On 03-August-23			Bond Future	128.27	128.1557	128.2668	128.1557	0.00
12/09/2022	2029 On 02-November-23			Bond Future	129.35	129.2385	129.3521	129.2385	0.00
12/09/2022	2030 On 03-November-22			Bond Future	10.26	90.2234	90.8041	90.2234	66,878.00
12/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	660	0	1	0	0.00
12/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	679	1	1	1	0.00
12/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	915	1	1	1	500.00
12/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	5891	5	6	5	0.00
12/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	168	0	0	0	500.00
12/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	699	1	1	1	0.00
12/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	1452	2	1	2	0.00
12/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	1200	2	1	2	0.00
12/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	2826	3	3	3	0.00
12/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	62	0	0	0	500.00
12/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	1479	2	1	2	0.00
12/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	1507	2	2	2	0.00
12/09/2022	2030 On 02-February-23			Bond Future	10.40	87.8332	88.4231	87.8332	5,200.00
12/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	5480	5	5	5	5,000.00
12/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	4004	4	4	4	0.00
12/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	4135	4	4	4	0.00
12/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	1183	1	1	1	0.00
12/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	911	1	1	1	388.00
12/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	191	0	0	0	102.00
12/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	297	0	0	0	388.00
12/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	1071	1	1	1	0.00
12/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	857	1	1	1	0.00
12/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	4778	4	5	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
12/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	1150	1	1	1	0.00
12/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	1166	1	1	1	0.00
12/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	870	1	1	1	0.00
12/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	359	0	0	0	0.00
12/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	279	0	0	0	0.00
12/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	710	1	1	1	0.00
12/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	4149	5	4	5	102.00
12/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	7762	8	8	8	0.00
12/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	6709	7	7	7	0.00
12/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	6530	7	7	7	0.00
12/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	6005	7	6	7	0.00
12/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	3198	4	3	4	102.00
12/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	2985	3	3	3	0.00
12/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	648	1	1	1	0.00
12/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	815	1	1	1	388.00
12/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	3683	4	4	4	0.00
12/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	3550	4	4	4	0.00
12/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	3649	4	4	4	0.00
12/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	3045	3	3	3	0.00
12/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	3015	3	3	3	0.00
12/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	855	1	1	1	0.00
12/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	507	1	1	1	0.00
12/09/2022	2030 On 04-May-23			Bond Future	10.54	89.5022	90.1028	89.5022	0.00
12/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	8739	8	9	8	0.00
12/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	5511	5	6	5	0.00
12/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	6909	6	7	6	0.00
12/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	8495	8	8	8	0.00
12/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	2450	2	2	2	0.00
12/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	2709	2	3	2	350.00
12/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	919	1	1	1	150.00
12/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	4625	4	5	4	0.00
12/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	2190	2	2	2	479.00
12/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	2405	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
12/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	2427	2	2	2	0.00
12/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	1012	1	1	1	479.00
12/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	1136	1	1	1	388.00
12/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	490	0	0	0	388.00
12/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	1420	1	1	1	1,080.00
12/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	3830	4	4	4	0.00
12/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	7420	8	7	8	0.00
12/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	5253	6	5	6	0.00
12/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	4548	5	5	5	0.00
12/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	4929	5	5	5	0.00
12/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	2482	3	2	3	0.00
12/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	2503	3	3	3	0.00
12/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	2727	3	3	3	0.00
12/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1228	1	1	1	150.00
12/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	2242	3	2	3	0.00
12/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	2462	3	2	3	0.00
12/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	448	1	0	1	479.00
12/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	666	1	1	1	1,080.00
12/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	961	1	1	1	388.00
12/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	422	1	0	1	350.00
12/09/2022	2030 On 03-August-23			Bond Future	10.68	87.2651	87.8772	87.2651	0.00
12/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	8397	8	8	8	0.00
12/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	4600	4	5	4	0.00
12/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	9378	9	9	9	0.00
12/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	4544	4	5	4	0.00
12/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	4572	4	5	4	0.00
12/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	2265	2	2	2	1,012.00
12/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	2788	2	3	2	350.00
12/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	2902	3	3	3	0.00
12/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	1772	2	2	2	0.00
12/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	1797	2	2	2	0.00
12/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	622	1	1	1	350.00
12/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	3447	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
12/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	761	1	1	1	1,012.00
12/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	1785	2	2	2	0.00
12/09/2022	2030 On 02-November-23			Bond Future	10.83	88.9098	89.5335	88.9098	0.00
12/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	3064	3	3	3	0.00
12/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	3041	3	3	3	0.00
12/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	3020	3	3	3	0.00
12/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	3148	3	3	3	0.00
12/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	3129	3	3	3	0.00
12/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	3110	3	3	3	0.00
12/09/2022	2032 On 03-November-22			Bond Future	10.72	85.8146	86.4689	85.8146	168,761.00
12/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	4	0	0	0	180.00
12/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	10	0	0	0	500.00
12/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	4462	4	4	4	0.00
12/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	7845	7	8	7	0.00
12/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	1138	1	1	1	0.00
12/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	1165	1	1	1	750.00
12/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	4026	4	4	4	0.00
12/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	295	0	0	0	500.00
12/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	736	1	1	1	0.00
12/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	889	1	1	1	0.00
12/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	198	0	0	0	0.00
12/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	6	0	0	0	454.00
12/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	243	0	0	0	0.00
12/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	87	0	0	0	750.00
12/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	4431	5	4	5	0.00
12/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	3483	4	3	4	454.00
12/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	3253	4	3	4	180.00
12/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	7568	8	8	8	0.00
12/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	6987	8	7	8	0.00
12/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	1732	2	2	2	180.00
12/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	7861	9	8	9	0.00
12/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	1953	2	2	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
12/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	3030	4	3	4	0.00
12/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	295	0	0	0	7,500.00
12/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	1425	2	1	2	0.00
12/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	1451	2	1	2	0.00
12/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	43	0	0	0	750.00
12/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	237	0	0	0	500.00
12/09/2022	2032 On 02-February-23			Bond Future	10.86	87.3516	88.0164	87.3516	18.00
12/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	5599	5	6	5	0.00
12/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	9260	9	9	9	0.00
12/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	1208	1	1	1	0.00
12/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	1227	1	1	1	0.00
12/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	864	1	1	1	0.00
12/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	197	0	0	0	454.00
12/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	5028	5	5	5	0.00
12/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	1245	1	1	1	0.00
12/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	1440	1	1	1	0.00
12/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1810	2	2	2	750.00
12/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	944	1	1	1	500.00
12/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	269	0	0	0	500.00
12/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	594	0	1	0	750.00
12/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	5615	6	6	6	0.00
12/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	7825	8	8	8	0.00
12/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	4326	5	4	5	0.00
12/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	2805	3	3	3	0.00
12/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	3326	4	3	4	454.00
12/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	3662	4	4	4	0.00
12/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	921	1	1	1	0.00
12/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	8677	9	9	9	0.00
12/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	4571	5	5	5	454.00
12/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	3697	4	4	4	0.00
12/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	3732	4	4	4	0.00
12/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	270	0	0	0	750.00
12/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	776	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
12/09/2022	2032 On 04-May-23			Bond Future	11.00	84.8507	85.5277	84.8507	0.00
12/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	2037	2	2	2	400.00
12/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	2604	2	3	2	0.00
12/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	2629	2	3	2	0.00
12/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	2653	2	3	2	0.00
12/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	3992	4	4	4	400.00
12/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	11489	11	11	11	0.00
12/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	387	0	0	0	400.00
12/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	3185	4	3	4	0.00
12/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	3211	4	3	4	0.00
12/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	3237	4	3	4	0.00
12/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	3945	4	4	4	0.00
12/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	2146	2	2	2	0.00
12/09/2022	2032 On 03-August-23			Bond Future	11.12	86.5297	87.2196	86.5297	2,600.00
12/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	5241	5	5	5	0.00
12/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	5273	5	5	5	0.00
12/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	5720	5	6	5	5,000.00
12/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	5305	5	5	5	0.00
12/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	2212	2	2	2	0.00
12/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2025	2	2	2	0.00
12/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	2227	2	2	2	0.00
12/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	2242	3	2	3	0.00
12/09/2022	2032 On 02-November-23			Bond Future	11.27	84.0033	84.7063	84.0033	0.00
12/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	3599	3	4	3	0.00
12/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	3623	3	4	3	0.00
12/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	3648	3	4	3	0.00
12/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	3799	4	4	4	0.00
12/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	3822	4	4	4	0.00
12/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	3846	4	4	4	0.00
12/09/2022	2033 On 03-November-22			Bond Future	114.95	114.4821	114.9489	114.4821	1,287.00
12/09/2022	2033 On 02-February-23			Bond Future	117.03	116.5593	117.0332	116.5593	6,141.00
12/09/2022	2033 On 04-May-23			Bond Future	117.88	117.3995	117.8821	117.3995	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
12/09/2022	2033 On 03-August-23			Bond Future	120.24	119.7452	120.2369	119.7452	0.00
12/09/2022	2033 On 02-November-23			Bond Future	121.08	120.5780	121.0794	120.5780	0.00
12/09/2022	2037 On 03-November-22			Bond Future	11.20	82.5749	83.2590	82.5749	66,092.00
12/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1852	2	2	2	0.00
12/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1922	2	2	2	0.00
12/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1887	2	2	2	0.00
12/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	1256	2	1	2	0.00
12/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	1281	2	1	2	0.00
12/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	1232	2	1	2	0.00
12/09/2022	2037 On 02-February-23			Bond Future	11.34	79.7974	80.4927	79.7974	73,477.00
12/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	1993	2	2	2	636.00
12/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	1864	2	2	2	0.00
12/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	4974	5	5	5	0.00
12/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	1814	2	2	2	0.00
12/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	1839	2	2	2	0.00
12/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	3621	4	4	4	0.00
12/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	3657	4	4	4	0.00
12/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	3585	4	4	4	0.00
12/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	3410	4	3	4	0.00
12/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	1358	2	1	2	636.00
12/09/2022	2037 On 04-May-23			Bond Future	11.46	81.3142	82.0223	81.3142	0.00
12/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	4544	4	5	4	400.00
12/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	2310	2	2	2	400.00
12/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	12295	12	12	12	0.00
12/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	3077	3	3	3	0.00
12/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	3048	3	3	3	0.00
12/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	3019	3	3	3	0.00
12/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	3969	4	4	4	0.00
12/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	3938	4	4	4	0.00
12/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	4876	5	5	5	0.00
12/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	600	1	1	1	400.00
12/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	3908	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
12/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	2733	3	3	3	0.00
12/09/2022	2037 On 03-August-23			Bond Future	11.59	78.6652	79.3869	78.6652	0.00
12/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	5897	5	6	5	0.00
12/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	5862	5	6	5	0.00
12/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5827	5	6	5	0.00
12/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	2867	3	3	3	0.00
12/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	2848	3	3	3	0.00
12/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	2829	3	3	3	0.00
12/09/2022	2037 On 02-November-23			Bond Future	11.72	80.1476	80.8829	80.1476	0.00
12/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	4121	4	4	4	0.00
12/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	4093	4	4	4	0.00
12/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	4149	4	4	4	0.00
12/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	5038	5	5	5	0.00
12/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	5009	5	5	5	0.00
12/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	4980	5	5	5	0.00
12/09/2022	2038 On 03-November-22			Bond Future	129.92	130.1244	129.9211	130.1244	5,473.00
12/09/2022	2038 On 02-February-23			Bond Future	130.35	130.5542	130.3459	130.5542	0.00
12/09/2022	2038 On 04-May-23			Bond Future	132.85	133.0625	132.8492	133.0625	0.00
12/09/2022	2038 On 03-August-23			Bond Future	133.50	133.7161	133.4985	133.7161	0.00
12/09/2022	2038 On 02-November-23			Bond Future	136.04	136.2666	136.0448	136.2666	0.00
12/09/2022	2040 On 03-November-22			Bond Future	11.31	84.3756	85.0448	84.3756	52,377.00
12/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	27	0	0	0	0.00
12/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	2378	2	2	2	0.00
12/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	222	0	0	0	1,600.00
12/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	2029	2	2	2	0.00
12/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	448	0	0	0	0.00
12/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1638	1	2	1	1,600.00
12/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	320	0	0	0	1,078.00
12/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	4685	4	5	4	0.00
12/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	7402	7	7	7	0.00
12/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	1955	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
12/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	1992	2	2	2	0.00
12/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	1322	1	1	1	1,078.00
12/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	2055	2	2	2	0.00
12/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	1399	2	1	2	0.00
12/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	411	1	0	1	0.00
12/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	5046	6	5	6	0.00
12/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	1718	2	2	2	0.00
12/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	3875	4	4	4	0.00
12/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	4441	5	4	5	0.00
12/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1176	1	1	1	0.00
12/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	124	0	0	0	1,078.00
12/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	1454	2	1	2	0.00
12/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	1426	2	1	2	0.00
12/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	8503	9	9	9	0.00
12/09/2022	2040 On 02-February-23			Bond Future	11.44	81.3800	82.0601	81.3800	64,540.00
12/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	5357	5	5	5	0.00
12/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	1891	2	2	2	0.00
12/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	1918	2	2	2	0.00
12/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	431	0	0	0	388.00
12/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	406	0	0	0	0.00
12/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	6097	6	6	6	0.00
12/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	6230	6	6	6	0.00
12/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	1944	2	2	2	0.00
12/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	2136	2	2	2	621.00
12/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1475	1	1	1	0.00
12/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1544	1	2	1	388.00
12/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	4692	5	5	5	0.00
12/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	3756	4	4	4	0.00
12/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	1507	2	2	2	621.00
12/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	4024	4	4	4	0.00
12/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1217	1	1	1	388.00
12/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1256	1	1	1	0.00
12/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	9072	10	9	10	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
12/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	8874	9	9	9	0.00
12/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	4825	5	5	5	0.00
12/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	4064	5	4	5	0.00
12/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	4104	5	4	5	0.00
12/09/2022	2040 On 04-May-23			Bond Future	11.56	82.9271	83.6195	82.9271	0.00
12/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	11459	11	11	11	0.00
12/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	3352	3	3	3	0.00
12/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	3541	3	4	3	486.00
12/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1596	1	2	1	486.00
12/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	2001	2	2	2	388.00
12/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	3321	3	3	3	0.00
12/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	799	1	1	1	388.00
12/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	8569	8	9	8	0.00
12/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	3383	3	3	3	0.00
12/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	4221	5	4	5	0.00
12/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	7067	8	7	8	0.00
12/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	1497	2	1	2	388.00
12/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	903	1	1	1	486.00
12/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	10272	11	10	11	0.00
12/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	4285	5	4	5	0.00
12/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	6175	7	6	7	0.00
12/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	4062	4	4	4	0.00
12/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	4253	5	4	5	0.00
12/09/2022	2040 On 03-August-23			Bond Future	11.68	80.0596	80.7654	80.0596	0.00
12/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	6321	6	6	6	0.00
12/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	6284	6	6	6	0.00
12/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	6358	6	6	6	0.00
12/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3107	3	3	3	0.00
12/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3148	3	3	3	0.00
12/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3128	3	3	3	0.00
12/09/2022	2040 On 02-November-23			Bond Future	11.81	81.5682	82.2874	81.5682	0.00
12/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	4326	4	4	4	0.00
12/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	4296	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
12/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	4267	4	4	4	0.00
12/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	5673	6	6	6	0.00
12/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	5609	6	6	6	0.00
12/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	5641	6	6	6	0.00
12/09/2022	2044 On 03-November-22			Bond Future	11.29	81.3729	82.0573	81.3729	73,308.00
12/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	2088	2	2	2	0.00
12/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	2126	2	2	2	0.00
12/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	29	0	0	0	0.00
12/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	243	0	0	0	1,900.00
12/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	489	0	0	0	0.00
12/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	2165	2	2	2	0.00
12/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1756	1	2	1	1,900.00
12/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	1668	2	2	2	0.00
12/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	1380	2	1	2	0.00
12/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	1353	2	1	2	0.00
12/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	3834	4	4	4	0.00
12/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	5030	6	5	6	0.00
12/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	8607	9	9	9	0.00
12/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	1407	2	1	2	0.00
12/09/2022	2044 On 02-February-23			Bond Future	11.41	78.4487	79.1444	78.4487	33,819.00
12/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	2184	2	2	2	0.00
12/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	5301	5	5	5	0.00
12/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	2156	2	2	2	0.00
12/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	2127	2	2	2	0.00
12/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	3900	4	4	4	0.00
12/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	3861	4	4	4	0.00
12/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	1586	2	2	2	4,000.00
12/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	3822	4	4	4	0.00
12/09/2022	2044 On 04-May-23			Bond Future	11.52	79.9401	80.6485	79.9401	0.00
12/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	5651	5	6	5	0.00
12/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	4698	4	5	4	0.00
12/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	3581	3	4	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
12/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	3548	3	4	3	0.00
12/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	3516	3	4	3	0.00
12/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	4197	5	4	5	0.00
12/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	3250	4	3	4	4,115.00
12/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	4230	5	4	5	0.00
12/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	4165	5	4	5	0.00
12/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	2674	3	3	3	4,115.00
12/09/2022	2044 On 03-August-23			Bond Future	11.63	77.1388	77.8608	77.1388	0.00
12/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	6449	6	6	6	0.00
12/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	6374	6	6	6	0.00
12/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	6412	6	6	6	0.00
12/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	3193	3	3	3	0.00
12/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	3214	4	3	4	0.00
12/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	3172	3	3	3	0.00
12/09/2022	2044 On 02-November-23			Bond Future	11.75	78.5923	79.3280	78.5923	0.00
12/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	4442	4	4	4	0.00
12/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	4473	4	4	4	0.00
12/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	4503	4	5	4	0.00
12/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	5630	6	6	6	0.00
12/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	5663	6	6	6	0.00
12/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	5695	6	6	6	0.00
12/09/2022	2046 On 03-November-22			Bond Future	116.75	116.4290	116.7526	116.4290	16,413.00
12/09/2022	2046 On 02-February-23			Bond Future	118.87	118.5419	118.8699	118.5419	0.00
12/09/2022	2046 On 04-May-23			Bond Future	119.09	118.7572	119.0909	118.7572	0.00
12/09/2022	2046 On 03-August-23			Bond Future	121.47	121.1306	121.4707	121.1306	0.00
12/09/2022	2046 On 02-November-23			Bond Future	121.65	121.3010	121.6480	121.3010	0.00
12/09/2022	2050 On 03-November-22			Bond Future	119.74	119.7032	119.7384	119.7032	11,950.00
12/09/2022	2050 On 02-February-23			Bond Future	119.76	119.7288	119.7631	119.7288	0.00
12/09/2022	2050 On 04-May-23			Bond Future	122.06	122.0288	122.0632	122.0288	0.00
12/09/2022	2050 On 03-August-23			Bond Future	122.28	122.2406	122.2756	122.2406	0.00
12/09/2022	2050 On 02-November-23			Bond Future	124.61	124.5723	124.6080	124.5723	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
12/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	AL37 On 03-November-22			Index Future	835.77	834.0800	835.7720	834.0800	0.00
12/09/2022	AL37 On 02-February-23			Index Future	850.70	849.0100	850.7030	849.0100	0.00
12/09/2022	AL37 On 04-May-23			Index Future	866.82	865.1110	866.8210	865.1110	0.00
12/09/2022	AL37 On 03-August-23			Index Future	883.93	882.1940	883.9280	882.1940	0.00
12/09/2022	AL37 On 02-November-23			Index Future	900.60	898.8340	900.6030	898.8340	0.00
12/09/2022	AL7T On 03-November-22			Index Future	966.75	959.9010	966.7460	959.9010	0.00
12/09/2022	AL7T On 02-February-23			Index Future	984.02	977.0830	984.0160	977.0830	0.00
12/09/2022	AL7T On 04-May-23			Index Future	1002.66	995.6130	1002.6610	995.6130	0.00
12/09/2022	AL7T On 03-August-23			Index Future	1022.45	1015.2730	1022.4480	1015.2730	0.00
12/09/2022	AL7T On 02-November-23			Index Future	1041.74	1034.4240	1041.7360	1034.4240	0.00
12/09/2022	ALBI On 03-November-22			Index Future	850.38	844.5950	850.3760	844.5950	135.00
12/09/2022	ALBI On 02-February-23			Index Future	865.57	859.7130	865.5680	859.7130	0.00
12/09/2022	ALBI On 04-May-23			Index Future	881.97	876.0170	881.9680	876.0170	0.00
12/09/2022	ALBI On 03-August-23			Index Future	899.37	893.3150	899.3740	893.3150	0.00
12/09/2022	ALBI On 02-November-23			Index Future	916.34	910.1660	916.3400	910.1660	0.00
12/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C035 On 28-February-35			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
12/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	C446 On 31-March-46			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
12/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2022	ES33 On 03-November-22			Bond Future	12.03	73.4706	74.0203	73.4706	0.00
12/09/2022	ES33 On 02-February-23			Bond Future	12.22	74.8036	75.3625	74.8036	350.00
12/09/2022	ES33 On 04-May-23			Bond Future	12.39	72.4482	73.0174	72.4482	0.00
12/09/2022	ES33 On 03-August-23			Bond Future	12.55	73.8978	74.4781	73.8978	0.00
12/09/2022	ES33 On 02-November-23			Bond Future	12.74	71.5149	72.1063	71.5149	0.00
12/09/2022	ES42 On 03-November-22			Bond Future	12.33	71.6286	72.2669	71.6286	0.00
12/09/2022	ES42 On 02-February-23			Bond Future	12.49	72.9304	73.5793	72.9304	4,769.00
12/09/2022	ES42 On 04-May-23			Bond Future	12.65	70.0697	70.7306	70.0697	0.00
12/09/2022	ES42 On 03-August-23			Bond Future	12.79	71.4734	72.1473	71.4734	0.00
12/09/2022	ES42 On 02-November-23			Bond Future	12.96	68.5744	69.2611	68.5744	0.00
12/09/2022	GOVI On 03-November-22			GOVI	838.57	832.8330	838.5670	832.8330	884.00
12/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	181370	12	18	12	0.00
12/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	181470	12	18	12	0.00
12/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	181570	12	18	12	0.00
12/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
12/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
12/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
12/09/2022	GOVI On 02-February-23			GOVI	853.55	847.7410	853.5480	847.7410	0.00
12/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	27080	0	3	0	0.00
12/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	27280	0	3	0	0.00
12/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	27180	0	3	0	0.00
12/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	3	0	3	0.00
12/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	3	0	3	0.00
12/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	3	0	3	0.00
12/09/2022	GOVI On 04-May-23			GOVI	869.72	863.8180	869.7200	863.8180	0.00
12/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	168400	11	17	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	168600	11	17	11	0.00
12/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	168500	11	17	11	0.00
12/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
12/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
12/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
12/09/2022	GOVI On 03-August-23			GOVI	886.88	880.8750	886.8840	880.8750	0.00
12/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	496540	44	50	44	0.00
12/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	496740	44	50	44	0.00
12/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	496640	44	50	44	0.00
12/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
12/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
12/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
12/09/2022	GOVI On 02-November-23			GOVI	903.62	897.4910	903.6150	897.4910	0.00
12/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	178150	12	18	12	0.00
12/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	178050	12	18	12	0.00
12/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	177950	12	18	12	0.00
12/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
12/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
12/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
12/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/09/2022	IGOV On 03-November-22			Index Future	326.15	325.6720	326.1470	325.6720	704.00
12/09/2022	IGOV On 02-February-23			Index Future	332.05	331.5810	332.0530	331.5810	0.00
12/09/2022	IGOV On 04-May-23			Index Future	338.42	337.9480	338.4230	337.9480	0.00
12/09/2022	IGOV On 03-August-23			Index Future	345.18	344.6970	345.1780	344.6970	0.00
12/09/2022	IGOV On 02-November-23			Index Future	351.77	351.2740	351.7650	351.2740	0.00
12/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
12/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
12/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	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
12/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.83	94.1850	94.1750	94.1850	0.00
12/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.51	93.5150	93.4950	93.5150	0.00
12/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.59	93.4300	93.4100	93.4300	0.00
12/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.21	92.8550	92.7950	92.8550	68.00
12/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.28	92.7800	92.7200	92.7800	0.00
12/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.65	92.3700	92.3500	92.3700	0.00
12/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.73	92.2700	92.2700	92.2700	0.00
12/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.03	91.9050	91.9750	91.9050	0.00
12/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.08	91.8550	91.9250	91.8550	75.00
12/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.08	91.8600	91.9200	91.8600	272.00
12/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.07	91.8700	91.9300	91.8700	0.00
12/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.05	91.8750	91.9550	91.8750	0.00
12/09/2022	R023 On 03-November-22			Bond Future	7.18	101.6338	101.6350	101.6338	23,874.00
12/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
12/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
12/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
12/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	282	0	0	0	0.00
12/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	285	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
12/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	279	0	0	0	0.00
12/09/2022	R035 On 03-November-22			Bond Future	11.07	86.4154	87.0910	86.4154	61,700.00
12/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	20	0	0	0	582.00
12/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	159	0	0	0	976.00
12/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1751	1	2	1	0.00
12/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1718	1	2	1	0.00
12/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	420	0	0	0	0.00
12/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1785	1	2	1	0.00
12/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	8871	8	9	8	0.00
12/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	1287	1	1	1	0.00
12/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	1463	1	1	1	976.00
12/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	1772	2	2	2	582.00
12/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	39	0	0	0	976.00
12/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	1320	2	1	2	0.00
12/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	3471	4	3	4	582.00
12/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	1371	2	1	2	0.00
12/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	1345	2	1	2	0.00
12/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	1590	2	2	2	0.00
12/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	4917	6	5	6	0.00
12/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	7930	9	8	9	0.00
12/09/2022	R035 On 02-February-23			Bond Future	11.21	87.9622	88.6489	87.9622	106,331.00
12/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	5462	5	5	5	0.00
12/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	10886	10	11	10	0.00
12/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	2168	2	2	2	976.00
12/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	2196	2	2	2	0.00
12/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1680	1	2	1	0.00
12/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	689	1	1	1	976.00
12/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	1206	1	1	1	388.00
12/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1704	1	2	1	0.00
12/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	5298	5	5	5	0.00
12/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1728	1	2	1	0.00
12/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	1246	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	1130	1	1	1	0.00
12/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	297	0	0	0	0.00
12/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	322	0	0	0	388.00
12/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	274	0	0	0	582.00
12/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	9009	10	9	10	0.00
12/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	8527	9	9	9	0.00
12/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	4803	5	5	5	0.00
12/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	4633	5	5	5	0.00
12/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	4549	5	5	5	582.00
12/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	6237	7	6	7	0.00
12/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	3698	4	4	4	0.00
12/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	299	0	0	0	976.00
12/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	3734	4	4	4	0.00
12/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	8767	9	9	9	0.00
12/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	3770	4	4	4	0.00
12/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	3096	4	3	4	582.00
12/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	3127	4	3	4	0.00
12/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1177	1	1	1	388.00
12/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1229	1	1	1	0.00
12/09/2022	R035 On 04-May-23			Bond Future	11.34	85.1311	85.8302	85.1311	0.00
12/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	3029	3	3	3	0.00
12/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1304	1	1	1	491.00
12/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	637	1	1	1	388.00
12/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	7418	7	7	7	0.00
12/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	2891	3	3	3	491.00
12/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	2974	3	3	3	0.00
12/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	3001	3	3	3	0.00
12/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1594	1	2	1	388.00
12/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	10376	10	10	10	0.00
12/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	772	1	1	1	491.00
12/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	5957	6	6	6	0.00
12/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	1375	2	1	2	388.00
12/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	3716	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
12/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	9751	10	10	10	0.00
12/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	6776	7	7	7	0.00
12/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	3867	4	4	4	0.00
12/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	3776	4	4	4	0.00
12/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	3746	4	4	4	0.00
12/09/2022	R035 On 03-August-23			Bond Future	11.46	86.8151	87.5277	86.8151	0.00
12/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	5687	5	6	5	0.00
12/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	5721	5	6	5	0.00
12/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	5756	5	6	5	0.00
12/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	2823	3	3	3	0.00
12/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	2842	3	3	3	0.00
12/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	2860	3	3	3	0.00
12/09/2022	R035 On 02-November-23			Bond Future	11.61	83.9512	84.6774	83.9512	0.00
12/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3939	4	4	4	0.00
12/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3887	4	4	4	0.00
12/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3913	4	4	4	0.00
12/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	4933	5	5	5	0.00
12/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	4962	5	5	5	0.00
12/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	4904	5	5	5	0.00
12/09/2022	R186 On 03-November-22			Bond Future	8.84	109.4084	109.6168	109.4084	63,832.00
12/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	96	0	0	0	4,310.00
12/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	333	0	0	0	0.00
12/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	899	1	1	1	0.00
12/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	312	0	0	0	0.00
12/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	322	0	0	0	0.00
12/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	1388	2	1	2	0.00
12/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	660	1	1	1	4,310.00
12/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	1413	2	1	2	0.00
12/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	1363	2	1	2	0.00
12/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	2271	2	2	2	0.00
12/09/2022	R186 On 02-February-23			Bond Future	8.97	106.0691	106.2799	106.0691	0.00
12/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	562	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	553	1	1	1	0.00
12/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	545	1	1	1	0.00
12/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	2715	3	3	3	0.00
12/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	2690	3	3	3	0.00
12/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	2664	3	3	3	0.00
12/09/2022	R186 On 04-May-23			Bond Future	9.08	108.0837	108.2978	108.0837	0.00
12/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	1297	1	1	1	0.00
12/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	1284	1	1	1	0.00
12/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	1311	1	1	1	0.00
12/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2066	2	2	2	0.00
12/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2084	2	2	2	0.00
12/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2048	2	2	2	0.00
12/09/2022	R186 On 03-August-23			Bond Future	9.17	104.9179	105.1358	104.9179	0.00
12/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2934	3	3	3	0.00
12/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2894	3	3	3	0.00
12/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2914	3	3	3	0.00
12/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1270	1	1	1	0.00
12/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1279	1	1	1	0.00
12/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1261	1	1	1	0.00
12/09/2022	R186 On 02-November-23			Bond Future	9.31	106.8955	107.1176	106.8955	0.00
12/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	2119	2	2	2	0.00
12/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	2103	2	2	2	0.00
12/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	2135	2	2	2	0.00
12/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	1899	2	2	2	0.00
12/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	1921	2	2	2	0.00
12/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	1910	2	2	2	0.00
12/09/2022	R197 On 03-November-22			Bond Future	339.11	339.1272	339.1129	339.1272	831.00
12/09/2022	R197 On 02-February-23			Bond Future	336.34	336.3572	336.3388	336.3572	0.00
12/09/2022	R197 On 04-May-23			Bond Future	342.80	342.8195	342.7988	342.8195	0.00
12/09/2022	R197 On 03-August-23			Bond Future	340.40	340.4251	340.4037	340.4251	0.00
12/09/2022	R197 On 02-November-23			Bond Future	346.90	346.9177	346.8962	346.9177	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
12/09/2022	R202 On 03-November-22			Bond Future	251.22	250.6961	251.2235	250.6961	6,148.00
12/09/2022	R202 On 02-February-23			Bond Future	251.04	250.5053	251.0392	250.5053	460.00
12/09/2022	R202 On 04-May-23			Bond Future	255.86	255.3172	255.8599	255.3172	0.00
12/09/2022	R202 On 03-August-23			Bond Future	256.06	255.5080	256.0612	255.5080	0.00
12/09/2022	R202 On 02-November-23			Bond Future	260.95	260.3817	260.9455	260.3817	0.00
12/09/2022	R209 On 03-November-22			Bond Future	11.05	66.9158	67.5065	66.9158	20,285.00
12/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	44	0	0	0	7,750.00
12/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	1253	1	1	1	0.00
12/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2826	2	3	2	0.00
12/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	309	0	0	0	0.00
12/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	1201	1	1	1	0.00
12/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	1227	1	1	1	0.00
12/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	0	0	6,000.00
12/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	4	0	0	0	0.00
12/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	1279	1	1	1	0.00
12/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	4876	4	5	4	0.00
12/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	169	0	0	0	7,750.00
12/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	1381	2	1	2	0.00
12/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	3262	4	3	4	0.00
12/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	8814	9	9	9	0.00
12/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	10381	11	10	11	0.00
12/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	1433	2	1	2	0.00
12/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	1459	2	1	2	6,000.00
12/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	534	1	1	1	0.00
12/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	1407	2	1	2	0.00
12/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	5844	6	6	6	6,000.00
12/09/2022	R209 On 02-February-23			Bond Future	11.17	68.1142	68.7146	68.1142	2,066.00
12/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1425	1	1	1	0.00
12/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1384	1	1	1	0.00
12/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1405	1	1	1	0.00
12/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	3369	4	3	4	0.00
12/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	3435	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
12/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	3402	4	3	4	0.00
12/09/2022	R209 On 04-May-23			Bond Future	11.29	66.2564	66.8678	66.2564	1,250.00
12/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	6896	6	7	6	0.00
12/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	2307	2	2	2	0.00
12/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2572	2	3	2	0.00
12/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2523	2	3	2	0.00
12/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2547	2	3	2	0.00
12/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	727	1	1	1	7,500.00
12/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	7669	8	8	8	0.00
12/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	3489	4	3	4	0.00
12/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	3516	4	4	4	0.00
12/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	3463	4	3	4	0.00
12/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	3766	4	4	4	7,500.00
12/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1150	1	1	1	7,500.00
12/09/2022	R209 On 03-August-23			Bond Future	11.39	67.5673	68.1905	67.5673	0.00
12/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	5115	5	5	5	0.00
12/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	5054	5	5	5	0.00
12/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	5084	5	5	5	0.00
12/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	2420	3	2	3	0.00
12/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	2453	3	2	3	0.00
12/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	2436	3	2	3	0.00
12/09/2022	R209 On 02-November-23			Bond Future	11.51	65.6914	66.3264	65.6914	0.00
12/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	3538	3	4	3	0.00
12/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	3490	3	3	3	0.00
12/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	3514	3	4	3	0.00
12/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	4373	5	4	5	0.00
12/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	4399	5	4	5	0.00
12/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	4347	5	4	5	0.00
12/09/2022	R210 On 03-November-22			Bond Future	231.44	231.3870	231.4445	231.3870	732.00
12/09/2022	R210 On 02-February-23			Bond Future	235.64	235.5860	235.6416	235.5860	300.00
12/09/2022	R210 On 04-May-23			Bond Future	237.04	236.9853	237.0409	236.9853	0.00
12/09/2022	R210 On 03-August-23			Bond Future	241.78	241.7209	241.7769	241.7209	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
12/09/2022	R210 On 02-November-23			Bond Future	243.15	243.0877	243.1455	243.0877	0.00
12/09/2022	R213 On 03-November-22			Bond Future	10.59	81.1976	81.7866	81.1976	34,071.00
12/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	2	0	0	0	200.00
12/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	79	0	0	0	0.00
12/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	676	1	1	1	0.00
12/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	336	0	0	0	0.00
12/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	138	0	0	0	0.00
12/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	3	0	0	0	476.00
12/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	638	0	1	0	0.00
12/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	657	0	1	0	0.00
12/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	619	0	1	0	0.00
12/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	1676	2	2	2	200.00
12/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	1618	2	2	2	0.00
12/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	1647	2	2	2	0.00
12/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	6997	8	7	8	0.00
12/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	3099	4	3	4	200.00
12/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	2265	3	2	3	476.00
12/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	1590	2	2	2	0.00
12/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	3737	4	4	4	476.00
12/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	7312	8	7	8	0.00
12/09/2022	R213 On 02-February-23			Bond Future	10.74	82.6510	83.2496	82.6510	0.00
12/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	1368	1	1	1	912.00
12/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	1018	1	1	1	0.00
12/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	190	0	0	0	476.00
12/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	1004	1	1	1	0.00
12/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	1031	1	1	1	0.00
12/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	1225	1	1	1	0.00
12/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	6738	6	7	6	0.00
12/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	761	1	1	1	0.00
12/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	363	0	0	0	912.00
12/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	3458	4	3	4	0.00
12/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	2812	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	3046	3	3	3	476.00
12/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	3492	4	3	4	0.00
12/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	7903	8	8	8	0.00
12/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	4213	5	4	5	476.00
12/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	3424	4	3	4	0.00
12/09/2022	R213 On 04-May-23			Bond Future	10.87	80.6698	81.2792	80.6698	0.00
12/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	2296	2	2	2	0.00
12/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	2274	2	2	2	0.00
12/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	2317	2	2	2	0.00
12/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	2863	3	3	3	0.00
12/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	2910	3	3	3	0.00
12/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	2886	3	3	3	0.00
12/09/2022	R213 On 03-August-23			Bond Future	11.00	82.2650	82.8862	82.2650	0.00
12/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	4603	4	5	4	0.00
12/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	4575	4	5	4	0.00
12/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	4632	4	5	4	0.00
12/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	1932	2	2	2	0.00
12/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	1946	2	2	2	0.00
12/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	1919	2	2	2	0.00
12/09/2022	R213 On 02-November-23			Bond Future	11.15	80.2663	80.8993	80.2663	0.00
12/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	3235	3	3	3	0.00
12/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	3213	3	3	3	0.00
12/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	3257	3	3	3	0.00
12/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	3351	4	3	4	0.00
12/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	3391	4	3	4	0.00
12/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	3371	4	3	4	0.00
12/09/2022	R214 On 03-November-22			Bond Future	11.21	64.3125	64.9299	64.3125	25,440.00
12/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1861	2	2	2	0.00
12/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1828	2	2	2	0.00
12/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1795	1	2	1	0.00
12/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1025	1	1	1	0.00
12/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1046	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1067	1	1	1	0.00
12/09/2022	R214 On 02-February-23			Bond Future	11.32	65.4637	66.0914	65.4637	64,507.00
12/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	1852	2	2	2	0.00
12/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1803	2	2	2	0.00
12/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	1828	2	2	2	0.00
12/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	3161	4	3	4	0.00
12/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	3192	4	3	4	0.00
12/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	3130	4	3	4	0.00
12/09/2022	R214 On 04-May-23			Bond Future	11.43	63.4100	64.0492	63.4100	0.00
12/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	3025	3	3	3	0.00
12/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	2970	3	3	3	0.00
12/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	2997	3	3	3	0.00
12/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	3308	4	3	4	0.00
12/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	3334	4	3	4	0.00
12/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	3281	4	3	4	0.00
12/09/2022	R214 On 03-August-23			Bond Future	11.53	64.6643	65.3157	64.6643	0.00
12/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	5652	5	6	5	0.00
12/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	5589	5	6	5	0.00
12/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	5620	5	6	5	0.00
12/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	2495	3	2	3	0.00
12/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	2511	3	3	3	0.00
12/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	2479	3	2	3	0.00
12/09/2022	R214 On 02-November-23			Bond Future	11.64	62.5872	63.2510	62.5872	0.00
12/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3645	3	4	3	0.00
12/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3694	3	4	3	0.00
12/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3670	3	4	3	0.00
12/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	4625	5	5	5	0.00
12/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	4653	5	5	5	0.00
12/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	4597	5	5	5	0.00
12/09/2022	R248 On 03-November-22			Bond Future	11.20	80.4325	81.1385	80.4325	246,473.00
12/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	26	0	0	0	0.00
12/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	4950	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	2103	2	2	2	950.00
12/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	2143	2	2	2	0.00
12/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	326	0	0	0	950.00
12/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	2183	2	2	2	0.00
12/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1727	1	2	1	0.00
12/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	461	0	0	0	0.00
12/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	4042	5	4	5	0.00
12/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	1740	2	2	2	0.00
12/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	1435	2	1	2	0.00
12/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	1407	2	1	2	0.00
12/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	4654	5	5	5	0.00
12/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	398	1	0	1	0.00
12/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	9088	10	9	10	0.00
12/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	1380	2	1	2	0.00
12/09/2022	R248 On 02-February-23			Bond Future	11.31	81.9091	82.6268	81.9091	0.00
12/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	2374	2	2	2	2,700.00
12/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	2250	2	2	2	0.00
12/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	775	1	1	1	2,700.00
12/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	2281	2	2	2	0.00
12/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	2312	2	2	2	0.00
12/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	3921	4	4	4	0.00
12/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	3844	4	4	4	0.00
12/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	3960	4	4	4	0.00
12/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	7389	8	7	8	0.00
12/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	4000	4	4	4	0.00
12/09/2022	R248 On 04-May-23			Bond Future	11.42	79.0073	79.7382	79.0073	0.00
12/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	3641	3	4	3	0.00
12/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3675	3	4	3	0.00
12/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3709	3	4	3	0.00
12/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	4180	5	4	5	0.00
12/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	4213	5	4	5	0.00
12/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	4246	5	4	5	0.00
12/09/2022	R248 On 03-August-23			Bond Future	11.52	80.5327	81.2777	80.5327	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
12/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	6786	6	7	6	0.00
12/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	6825	6	7	6	0.00
12/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	6865	6	7	6	0.00
12/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	3200	3	3	3	0.00
12/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	3221	4	3	4	0.00
12/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	3242	4	3	4	0.00
12/09/2022	R248 On 02-November-23			Bond Future	11.64	77.6332	78.3923	77.6332	0.00
12/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4689	4	5	4	0.00
12/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	4627	4	5	4	0.00
12/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	4658	4	5	4	0.00
12/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	5642	6	6	6	0.00
12/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	5711	6	6	6	0.00
12/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	5676	6	6	6	0.00