



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	2025 On 03-November-22			Bond Future	166.57	166.5519	166.5694	166.5519	7,566.00
22/08/2022	2025 On 02-February-23			Bond Future	167.75	167.7370	167.7536	167.7370	1,918.00
22/08/2022	2025 On 04-May-23			Bond Future	171.03	171.0195	171.0349	171.0195	0.00
22/08/2022	2025 On 03-August-23			Bond Future	172.82	172.8050	172.8196	172.8050	0.00
22/08/2022	2025 On 02-November-23			Bond Future	175.98	175.9647	175.9800	175.9647	0.00
22/08/2022	2029 On 03-November-22			Bond Future	120.88	120.8639	120.8811	120.8639	1,519.00
22/08/2022	2029 On 02-February-23			Bond Future	122.97	122.9572	122.9739	122.9572	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2022	2029 On 04-May-23			Bond Future	124.08	124.0646	124.0804	124.0646	0.00
22/08/2022	2029 On 03-August-23			Bond Future	126.65	126.6383	126.6536	126.6383	0.00
22/08/2022	2029 On 02-November-23			Bond Future	127.63	127.6101	127.6260	127.6101	0.00
22/08/2022	2030 On 03-November-22			Bond Future	10.44	90.0886	10.4398	90.0886	66,787.00
22/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	753	1	753	1	0.00
22/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	967	1	967	1	500.00
22/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	5247	5	5247	5	0.00
22/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	770	1	770	1	0.00
22/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	290	0	290	0	500.00
22/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	787	1	787	1	0.00
22/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2365	2	2365	2	0.00
22/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2078	2	2078	2	0.00
22/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	3774	4	3774	4	0.00
22/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2396	2	2396	2	0.00
22/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	244	0	244	0	500.00
22/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	2426	2	2426	2	0.00
22/08/2022	2030 On 02-February-23			Bond Future	10.61	87.6217	10.6092	87.6217	5,200.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4979	5	4979	5	5,000.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	3637	4	3637	4	0.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	3756	4	3756	4	0.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1090	1	1090	1	0.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	840	1	840	1	388.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	162	0	162	0	102.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	250	0	250	0	388.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	988	1	988	1	0.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	790	1	790	1	0.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4338	4	4338	4	5,000.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1060	1	1060	1	0.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1075	1	1075	1	0.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	802	1	802	1	0.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	302	0	302	0	0.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	235	0	235	0	0.00
22/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	648	1	648	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
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	5000	5	5000	5	102.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	8647	9	8647	9	0.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	7579	7	7579	7	0.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	7398	7	7398	7	0.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6862	7	6862	7	0.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4028	4	4028	4	102.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3807	4	3807	4	0.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1121	1	1121	1	0.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1350	1	1350	1	388.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4531	4	4531	4	0.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4393	4	4393	4	0.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4496	4	4496	4	0.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3869	4	3869	4	0.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3838	4	3838	4	0.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1403	1	1403	1	0.00
22/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	920	1	920	1	0.00
22/08/2022	2030 On 04-May-23			Bond Future	10.75	89.3208	10.7496	89.3208	0.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	8107	8	8107	8	0.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	5091	5	5091	5	0.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	6392	6	6392	6	0.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	7887	8	7887	8	0.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2269	2	2269	2	0.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2509	3	2509	3	350.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	791	1	791	1	150.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1299	1	1299	1	1,080.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	4273	4	4273	4	0.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2025	2	2025	2	479.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2227	2	2227	2	0.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2248	2	2248	2	0.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	885	1	885	1	479.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1012	1	1012	1	388.00
22/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	410	0	410	0	388.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	8238	8	8238	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
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	6022	6	6022	6	0.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5321	5	5321	5	0.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5700	6	5700	6	0.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3201	3	3201	3	0.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3224	3	3224	3	0.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3460	3	3460	3	0.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1774	2	1774	2	150.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4608	5	4608	5	0.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2939	3	2939	3	0.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3179	3	3179	3	0.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	738	1	738	1	479.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1047	1	1047	1	1,080.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1439	1	1439	1	388.00
22/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	688	1	688	1	350.00
22/08/2022	2030 On 03-August-23			Bond Future	10.88	87.1500	10.8785	87.1500	0.00
22/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	7857	8	7857	8	0.00
22/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4311	4	4311	4	0.00
22/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	8739	9	8739	9	0.00
22/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4259	4	4259	4	0.00
22/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4285	4	4285	4	0.00
22/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2127	2	2127	2	1,012.00
22/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2622	3	2622	3	350.00
22/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3583	4	3583	4	0.00
22/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2329	2	2329	2	0.00
22/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2358	2	2358	2	0.00
22/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	830	1	830	1	350.00
22/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	4154	4	4154	4	0.00
22/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1067	1	1067	1	1,012.00
22/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	2344	2	2344	2	0.00
22/08/2022	2030 On 02-November-23			Bond Future	11.06	88.7213	11.0611	88.7213	0.00
22/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2831	3	2831	3	0.00
22/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2811	3	2811	3	0.00
22/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2790	3	2790	3	0.00

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22/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3851	4	3851	4	0.00
22/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3831	4	3831	4	0.00
22/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3811	4	3811	4	0.00
22/08/2022	2032 On 03-November-22			Bond Future	10.89	85.6913	10.8919	85.6913	157,147.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	20	0	20	0	180.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	35	0	35	0	500.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	3972	4	3972	4	0.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	7085	7	7085	7	0.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1156	1	1156	1	0.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1179	1	1179	1	750.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	3589	4	3589	4	0.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	411	0	411	0	500.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	947	1	947	1	0.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	311	0	311	0	0.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	815	1	815	1	0.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	24	0	24	0	454.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	358	0	358	0	0.00
22/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	173	0	173	0	750.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	5419	5	5419	5	0.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4498	4	4498	4	454.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4270	4	4270	4	180.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	8488	8	8488	8	0.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7913	8	7913	8	0.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2691	3	2691	3	180.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	8778	9	8778	9	0.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2933	3	2933	3	454.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4047	4	4047	4	0.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	760	1	760	1	7,500.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2340	2	2340	2	0.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2370	2	2370	2	0.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	185	0	185	0	750.00
22/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	649	1	649	1	500.00
22/08/2022	2032 On 02-February-23			Bond Future	11.06	87.1555	11.0567	87.1555	18.00

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22/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	5168	5	5168	5	0.00
22/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	8564	9	8564	9	0.00
22/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1195	1	1195	1	0.00
22/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1212	1	1212	1	0.00
22/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	865	1	865	1	0.00
22/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	205	0	205	0	454.00
22/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	4651	5	4651	5	0.00
22/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1229	1	1229	1	0.00
22/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1409	1	1409	1	0.00
22/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1752	2	1752	2	750.00
22/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	946	1	946	1	500.00
22/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	272	0	272	0	500.00
22/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	587	1	587	1	750.00
22/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	6596	7	6596	7	0.00
22/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	8816	9	8816	9	0.00
22/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5316	5	5316	5	0.00
22/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3735	4	3735	4	0.00
22/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4283	4	4283	4	454.00
22/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4634	5	4634	5	0.00
22/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1532	2	1532	2	0.00
22/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	9672	10	9672	10	0.00
22/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5559	5	5559	5	454.00
22/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4670	5	4670	5	0.00
22/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4707	5	4707	5	0.00
22/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	562	1	562	1	750.00
22/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1333	1	1333	1	500.00
22/08/2022	2032 On 04-May-23			Bond Future	11.19	84.6838	11.1920	84.6838	0.00
22/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	1956	2	1956	2	400.00
22/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2489	3	2489	3	0.00
22/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2512	3	2512	3	0.00
22/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2535	3	2535	3	0.00
22/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3778	4	3778	4	400.00
22/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	10722	11	10722	11	0.00

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22/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	594	1	594	1	400.00
22/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4041	4	4041	4	0.00
22/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4068	4	4068	4	0.00
22/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4096	4	4096	4	0.00
22/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4838	5	4838	5	0.00
22/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	2906	3	2906	3	0.00
22/08/2022	2032 On 03-August-23			Bond Future	11.31	86.4274	11.3120	86.4274	2,600.00
22/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	4991	5	4991	5	0.00
22/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5020	5	5020	5	0.00
22/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5437	6	5437	6	5,000.00
22/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5050	5	5050	5	0.00
22/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2882	3	2882	3	0.00
22/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2668	3	2668	3	0.00
22/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2899	3	2899	3	0.00
22/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2917	3	2917	3	0.00
22/08/2022	2032 On 02-November-23			Bond Future	11.49	83.8302	11.4861	83.8302	0.00
22/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3389	3	3389	3	0.00
22/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3412	3	3412	3	0.00
22/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3435	4	3435	4	0.00
22/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4598	5	4598	5	0.00
22/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4623	5	4623	5	0.00
22/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4647	5	4647	5	0.00
22/08/2022	2033 On 03-November-22			Bond Future	113.74	113.6657	113.7368	113.6657	1,287.00
22/08/2022	2033 On 02-February-23			Bond Future	115.71	115.6341	115.7056	115.6341	6,141.00
22/08/2022	2033 On 04-May-23			Bond Future	116.58	116.5123	116.5840	116.5123	0.00
22/08/2022	2033 On 03-August-23			Bond Future	119.00	118.9289	119.0014	118.9289	0.00
22/08/2022	2033 On 02-November-23			Bond Future	119.74	119.6707	119.7448	119.6707	0.00
22/08/2022	2037 On 03-November-22			Bond Future	11.36	82.4049	11.3562	82.4049	66,015.00
22/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	1849	2	1849	2	0.00
22/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	1879	2	1879	2	0.00
22/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	1909	2	1909	2	0.00
22/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	2153	2	2153	2	0.00
22/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	2183	2	2183	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
22/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	2124	2	2124	2	0.00
22/08/2022	2037 On 02-February-23			Bond Future	11.51	79.5565	11.5056	79.5565	71,477.00
22/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2045	2	2045	2	636.00
22/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	1924	2	1924	2	0.00
22/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	4759	5	4759	5	0.00
22/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	1876	2	1876	2	0.00
22/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	1900	2	1900	2	0.00
22/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4670	5	4670	5	0.00
22/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4707	5	4707	5	0.00
22/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4633	5	4633	5	0.00
22/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	4451	4	4451	4	0.00
22/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	2132	2	2132	2	636.00
22/08/2022	2037 On 04-May-23			Bond Future	11.63	81.1001	11.6322	81.1001	0.00
22/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	4378	4	4378	4	400.00
22/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	11610	12	11610	12	0.00
22/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3021	3	3021	3	0.00
22/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2297	2	2297	2	400.00
22/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2967	3	2967	3	0.00
22/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2994	3	2994	3	0.00
22/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4860	5	4860	5	0.00
22/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	5839	6	5839	6	0.00
22/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4893	5	4893	5	0.00
22/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	890	1	890	1	400.00
22/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4828	5	4828	5	0.00
22/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	3544	4	3544	4	0.00
22/08/2022	2037 On 03-August-23			Bond Future	11.75	78.5106	11.7502	78.5106	0.00
22/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	5767	6	5767	6	0.00
22/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	5702	6	5702	6	0.00
22/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	5734	6	5734	6	0.00
22/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3652	4	3652	4	0.00
22/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3674	4	3674	4	0.00
22/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3631	4	3631	4	0.00
22/08/2022	2037 On 02-November-23			Bond Future	11.90	79.9254	11.9011	79.9254	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
22/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	3977	4	3977	4	0.00
22/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	3951	4	3951	4	0.00
22/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4004	4	4004	4	0.00
22/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5909	6	5909	6	0.00
22/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5879	6	5879	6	0.00
22/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5849	6	5849	6	0.00
22/08/2022	2038 On 03-November-22			Bond Future	128.67	128.6360	128.6730	128.6360	5,462.00
22/08/2022	2038 On 02-February-23			Bond Future	128.99	128.9523	128.9890	128.9523	0.00
22/08/2022	2038 On 04-May-23			Bond Future	131.51	131.4767	131.5128	131.4767	0.00
22/08/2022	2038 On 03-August-23			Bond Future	132.26	132.2225	132.2586	132.2225	0.00
22/08/2022	2038 On 02-November-23			Bond Future	134.68	134.6396	134.6765	134.6396	0.00
22/08/2022	2040 On 03-November-22			Bond Future	11.45	84.2335	11.4522	84.2335	61,725.00
22/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	70	0	70	0	2,250.00
22/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2079	2	2079	2	0.00
22/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2383	2	2383	2	0.00
22/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1736	2	1736	2	0.00
22/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	613	1	613	1	2,250.00
22/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	474	1	474	1	1,078.00
22/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	4387	4	4387	4	0.00
22/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	6830	7	6830	7	0.00
22/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2047	2	2047	2	0.00
22/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1453	2	1453	2	1,078.00
22/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2014	2	2014	2	0.00
22/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	3085	3	3085	3	0.00
22/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2349	2	2349	2	0.00
22/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1012	1	1012	1	0.00
22/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2715	3	2715	3	0.00
22/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2412	2	2412	2	0.00
22/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2079	2	2079	2	0.00
22/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4938	5	4938	5	0.00
22/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	451	0	451	0	1,078.00
22/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2380	2	2380	2	0.00
22/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	9446	9	9446	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
22/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	5494	5	5494	5	0.00
22/08/2022	2040 On 02-February-23			Bond Future	11.60	81.1660	11.5972	81.1660	64,040.00
22/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5120	5	5120	5	0.00
22/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1944	2	1944	2	0.00
22/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1969	2	1969	2	0.00
22/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	481	1	481	1	0.00
22/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	506	1	506	1	388.00
22/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2175	2	2175	2	621.00
22/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5798	6	5798	6	0.00
22/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1994	2	1994	2	0.00
22/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1553	2	1553	2	0.00
22/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1617	2	1617	2	388.00
22/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5920	6	5920	6	0.00
22/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1890	2	1890	2	388.00
22/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5748	6	5748	6	0.00
22/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5058	5	5058	5	0.00
22/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1941	2	1941	2	0.00
22/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4778	5	4778	5	0.00
22/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	2255	2	2255	2	621.00
22/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	9934	10	9934	10	0.00
22/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5887	6	5887	6	0.00
22/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	10131	10	10131	10	0.00
22/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5099	5	5099	5	0.00
22/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	5140	5	5140	5	0.00
22/08/2022	2040 On 04-May-23			Bond Future	11.72	82.7411	11.7201	82.7411	0.00
22/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	10941	11	10941	11	0.00
22/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3532	4	3532	4	486.00
22/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	2071	2	2071	2	388.00
22/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3325	3	3325	3	0.00
22/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3354	3	3354	3	0.00
22/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	1684	2	1684	2	486.00
22/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	873	1	873	1	388.00
22/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	8213	8	8213	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
22/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3384	3	3384	3	0.00
22/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5192	5	5192	5	0.00
22/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	2112	2	2112	2	388.00
22/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	8125	8	8125	8	0.00
22/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1356	1	1356	1	486.00
22/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	11317	11	11317	11	0.00
22/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5226	5	5226	5	0.00
22/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5260	5	5260	5	0.00
22/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	7216	7	7216	7	0.00
22/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	5024	5	5024	5	0.00
22/08/2022	2040 On 03-August-23			Bond Future	11.83	79.9351	11.8346	79.9351	0.00
22/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6133	6	6133	6	0.00
22/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6167	6	6167	6	0.00
22/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6202	6	6202	6	0.00
22/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3877	4	3877	4	0.00
22/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3899	4	3899	4	0.00
22/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3922	4	3922	4	0.00
22/08/2022	2040 On 02-November-23			Bond Future	11.98	81.3754	11.9797	81.3754	0.00
22/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4252	4	4252	4	0.00
22/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4195	4	4195	4	0.00
22/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4223	4	4223	4	0.00
22/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6610	7	6610	7	0.00
22/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6543	7	6543	7	0.00
22/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	6577	7	6577	7	0.00
22/08/2022	2044 On 03-November-22			Bond Future	11.43	81.1751	11.4295	81.1751	72,236.00
22/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2130	2	2130	2	0.00
22/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2164	2	2164	2	0.00
22/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	388	0	388	0	1,600.00
22/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	76	0	76	0	420.00
22/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	658	1	658	1	420.00
22/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2198	2	2198	2	0.00
22/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	1841	2	1841	2	1,600.00
22/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2692	3	2692	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
22/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2356	2	2356	2	0.00
22/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2325	2	2325	2	0.00
22/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	4942	5	4942	5	0.00
22/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	9592	10	9592	10	0.00
22/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	6115	6	6115	6	0.00
22/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	2388	2	2388	2	0.00
22/08/2022	2044 On 02-February-23			Bond Future	11.57	78.1806	11.5654	78.1806	33,819.00
22/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2225	2	2225	2	0.00
22/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2171	2	2171	2	0.00
22/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2198	2	2198	2	0.00
22/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4926	5	4926	5	0.00
22/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4966	5	4966	5	0.00
22/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4885	5	4885	5	0.00
22/08/2022	2044 On 04-May-23			Bond Future	11.68	79.6978	11.6799	79.6978	0.00
22/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3579	4	3579	4	0.00
22/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3518	4	3518	4	0.00
22/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3548	4	3548	4	0.00
22/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	5208	5	5208	5	0.00
22/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	5243	5	5243	5	0.00
22/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	5174	5	5174	5	0.00
22/08/2022	2044 On 03-August-23			Bond Future	11.79	76.9545	11.7863	76.9545	0.00
22/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6396	6	6396	6	0.00
22/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6325	6	6325	6	0.00
22/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6360	6	6360	6	0.00
22/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	4110	4	4110	4	0.00
22/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	4134	4	4134	4	0.00
22/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	4087	4	4087	4	0.00
22/08/2022	2044 On 02-November-23			Bond Future	11.92	78.3410	11.9210	78.3410	0.00
22/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4377	4	4377	4	0.00
22/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4406	4	4406	4	0.00
22/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4435	4	4435	4	0.00
22/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6611	7	6611	7	0.00
22/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6645	7	6645	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
22/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	6680	7	6680	7	0.00
22/08/2022	2046 On 03-November-22			Bond Future	114.58	114.5641	114.5833	114.5641	15,983.00
22/08/2022	2046 On 02-February-23			Bond Future	116.57	116.5486	116.5673	116.5486	0.00
22/08/2022	2046 On 04-May-23			Bond Future	116.81	116.7896	116.8077	116.7896	0.00
22/08/2022	2046 On 03-August-23			Bond Future	119.23	119.2140	119.2315	119.2140	0.00
22/08/2022	2046 On 02-November-23			Bond Future	119.30	119.2812	119.2994	119.2812	0.00
22/08/2022	2050 On 03-November-22			Bond Future	117.05	116.9227	117.0482	116.9227	11,715.00
22/08/2022	2050 On 02-February-23			Bond Future	116.95	116.8247	116.9516	116.8247	0.00
22/08/2022	2050 On 04-May-23			Bond Future	119.24	119.1116	119.2400	119.1116	0.00
22/08/2022	2050 On 03-August-23			Bond Future	119.51	119.3818	119.5118	119.3818	0.00
22/08/2022	2050 On 02-November-23			Bond Future	121.70	121.5640	121.6967	121.5640	0.00
22/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	AL37 On 03-November-22			Index Future	830.38	830.8010	830.3780	830.8010	0.00
22/08/2022	AL37 On 02-February-23			Index Future	844.54	844.9860	844.5390	844.9860	0.00
22/08/2022	AL37 On 04-May-23			Index Future	860.83	861.3120	860.8320	861.3120	0.00
22/08/2022	AL37 On 03-August-23			Index Future	878.47	878.9720	878.4660	878.9720	0.00
22/08/2022	AL37 On 02-November-23			Index Future	894.35	894.8640	894.3540	894.8640	0.00
22/08/2022	AL7T On 03-November-22			Index Future	958.11	958.5930	958.1060	958.5930	0.00
22/08/2022	AL7T On 02-February-23			Index Future	974.45	974.9610	974.4450	974.9610	0.00
22/08/2022	AL7T On 04-May-23			Index Future	993.25	993.7980	993.2450	993.7980	0.00
22/08/2022	AL7T On 03-August-23			Index Future	1013.59	1014.1740	1013.5900	1014.1740	0.00
22/08/2022	AL7T On 02-November-23			Index Future	1031.92	1032.5110	1031.9230	1032.5110	0.00
22/08/2022	ALBI On 03-November-22			Index Future	842.34	842.7660	842.3370	842.7660	135.00
22/08/2022	ALBI On 02-February-23			Index Future	856.70	857.1550	856.7020	857.1550	0.00
22/08/2022	ALBI On 04-May-23			Index Future	873.23	873.7160	873.2300	873.7160	0.00
22/08/2022	ALBI On 03-August-23			Index Future	891.12	891.6310	891.1170	891.6310	0.00
22/08/2022	ALBI On 02-November-23			Index Future	907.24	907.7520	907.2350	907.7520	0.00
22/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C025 On 31-January-25			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
22/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2022	ES33 On 03-November-22			Bond Future	12.18	73.3972	12.1777	73.3972	0.00
22/08/2022	ES33 On 02-February-23			Bond Future	12.38	74.6688	12.3795	74.6688	350.00
22/08/2022	ES33 On 04-May-23			Bond Future	12.55	72.3389	12.5502	72.3389	0.00
22/08/2022	ES33 On 03-August-23			Bond Future	12.71	73.8440	12.7083	73.8440	0.00
22/08/2022	ES33 On 02-November-23			Bond Future	12.92	71.4015	12.9202	71.4015	0.00
22/08/2022	ES42 On 03-November-22			Bond Future	12.51	71.3441	12.5075	71.3441	0.00
22/08/2022	ES42 On 02-February-23			Bond Future	12.68	72.5814	12.6849	72.5814	4,769.00
22/08/2022	ES42 On 04-May-23			Bond Future	12.84	69.7414	12.8427	69.7414	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
22/08/2022	ES42 On 03-August-23			Bond Future	12.98	71.1958	12.9849	71.1958	0.00
22/08/2022	ES42 On 02-November-23			Bond Future	13.17	68.2338	13.1729	68.2338	0.00
22/08/2022	GOVI On 03-November-22			GOVI	830.67	831.0910	830.6690	831.0910	868.00
22/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	102390	11	102390	11	0.00
22/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	102590	11	102590	11	0.00
22/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	102490	11	102490	11	0.00
22/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 02-February-23			GOVI	844.83	845.2820	844.8340	845.2820	0.00
22/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	59960	6	59960	6	0.00
22/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	59860	6	59860	6	0.00
22/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	60060	6	60060	6	0.00
22/08/2022	GOVI On 04-May-23			GOVI	861.13	861.6130	861.1340	861.6130	0.00
22/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	82540	9	82540	9	0.00
22/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	82740	9	82740	9	0.00
22/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	82640	9	82640	9	0.00
22/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 03-August-23			GOVI	878.77	879.2790	878.7730	879.2790	0.00
22/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	415430	42	415430	42	0.00
22/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	415630	42	415630	42	0.00
22/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	415530	42	415530	42	0.00
22/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 02-November-23			GOVI	894.67	895.1770	894.6670	895.1770	0.00
22/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	88670	9	88670	9	0.00
22/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	88570	9	88570	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
22/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	88470	9	88470	9	0.00
22/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
22/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
22/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/08/2022	IGOV On 03-November-22			Index Future	322.18	322.1080	322.1840	322.1080	703.00
22/08/2022	IGOV On 02-February-23			Index Future	327.76	327.6860	327.7570	327.6860	0.00
22/08/2022	IGOV On 04-May-23			Index Future	334.16	334.0940	334.1570	334.0940	0.00
22/08/2022	IGOV On 03-August-23			Index Future	341.08	341.0190	341.0760	341.0190	0.00
22/08/2022	IGOV On 02-November-23			Index Future	347.32	347.2580	347.3190	347.2580	0.00
22/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
22/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.87	94.1350	5.8650	94.1350	0.00
22/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.45	93.5450	6.4450	93.5450	0.00
22/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.57	93.4400	6.5700	93.4400	0.00
22/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.00	93.0250	6.9950	93.0250	68.00
22/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.14	92.9200	7.1400	92.9200	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
22/08/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.32	92.6900	7.3200	92.6900	0.00
22/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.49	92.6000	7.4900	92.6000	0.00
22/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.94	92.1950	7.9350	92.1950	0.00
22/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.06	92.0950	8.0550	92.0950	75.00
22/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.06	92.0800	8.0600	92.0800	272.00
22/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.06	92.0800	8.0600	92.0800	0.00
22/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.07	92.0750	8.0650	92.0750	0.00
22/08/2022	R023 On 03-November-22			Bond Future	7.42	101.6153	7.4173	101.6153	24,229.00
22/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
22/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
22/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
22/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	354	0	354	0	0.00
22/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	357	0	357	0	0.00
22/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	351	0	351	0	0.00
22/08/2022	R035 On 03-November-22			Bond Future	11.20	86.3859	11.1993	86.3859	59,256.00
22/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	56	0	56	0	582.00
22/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	276	0	276	0	976.00
22/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1825	2	1825	2	0.00
22/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1795	2	1795	2	0.00
22/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	574	1	574	1	0.00
22/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1855	2	1855	2	0.00
22/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	8268	8	8268	8	0.00
22/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1410	1	1410	1	0.00
22/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1569	2	1569	2	976.00
22/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2649	3	2649	3	582.00
22/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	191	0	191	0	976.00
22/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2145	2	2145	2	0.00
22/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	4380	4	4380	4	582.00
22/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2203	2	2203	2	0.00
22/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2174	2	2174	2	0.00
22/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	2450	2	2450	2	0.00
22/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	5789	6	5789	6	0.00
22/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	8720	9	8720	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
22/08/2022	R035 On 02-February-23			Bond Future	11.36	87.8608	11.3596	87.8608	106,331.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5218	5	5218	5	0.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	10312	10	10312	10	0.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2194	2	2194	2	976.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2220	2	2220	2	0.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1735	2	1735	2	0.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	759	1	759	1	976.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1287	1	1287	1	388.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1757	2	1757	2	0.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5067	5	5067	5	0.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1780	2	1780	2	0.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1324	1	1324	1	0.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1215	1	1215	1	0.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	335	0	335	0	582.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	360	0	360	0	0.00
22/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	386	0	386	0	388.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	9430	9	9430	9	0.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	9910	10	9910	10	0.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5727	6	5727	6	0.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5552	6	5552	6	0.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	5467	5	5467	5	582.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	7147	7	7147	7	0.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4590	5	4590	5	0.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	564	1	564	1	976.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4627	5	4627	5	0.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	9669	10	9669	10	0.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4664	5	4664	5	0.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3959	4	3959	4	582.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3992	4	3992	4	0.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1772	2	1772	2	388.00
22/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1838	2	1838	2	0.00
22/08/2022	R035 On 04-May-23			Bond Future	11.49	85.0604	11.4858	85.0604	0.00
22/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3096	3	3096	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
22/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1368	1	1368	1	491.00
22/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	693	1	693	1	388.00
22/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	7199	7	7199	7	0.00
22/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	9980	10	9980	10	0.00
22/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	2962	3	2962	3	491.00
22/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3042	3	3042	3	0.00
22/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3069	3	3069	3	0.00
22/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1679	2	1679	2	388.00
22/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	6865	7	6865	7	0.00
22/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1200	1	1200	1	491.00
22/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1979	2	1979	2	388.00
22/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4606	5	4606	5	0.00
22/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	10631	11	10631	11	0.00
22/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	7663	8	7663	8	0.00
22/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4760	5	4760	5	0.00
22/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4667	5	4667	5	0.00
22/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4636	5	4636	5	0.00
22/08/2022	R035 On 03-August-23			Bond Future	11.60	86.8102	11.6001	86.8102	0.00
22/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	5647	6	5647	6	0.00
22/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	5680	6	5680	6	0.00
22/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	5712	6	5712	6	0.00
22/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3552	4	3552	4	0.00
22/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3572	4	3572	4	0.00
22/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3593	4	3593	4	0.00
22/08/2022	R035 On 02-November-23			Bond Future	11.76	83.8779	11.7634	83.8779	0.00
22/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	3920	4	3920	4	0.00
22/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	3868	4	3868	4	0.00
22/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	3894	4	3894	4	0.00
22/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5770	6	5770	6	0.00
22/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5799	6	5799	6	0.00
22/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5740	6	5740	6	0.00
22/08/2022	R186 On 03-November-22			Bond Future	9.04	108.9835	9.0420	108.9835	64,280.00
22/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	126	0	126	0	4,310.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	330	0	330	0	0.00
22/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	775	1	775	1	0.00
22/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	321	0	321	0	0.00
22/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	313	0	313	0	0.00
22/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2114	2	2114	2	0.00
22/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2087	2	2087	2	0.00
22/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1236	1	1236	1	4,310.00
22/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2060	2	2060	2	0.00
22/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	3001	3	3001	3	0.00
22/08/2022	R186 On 02-February-23			Bond Future	9.21	105.5485	9.2104	105.5485	0.00
22/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	427	0	427	0	0.00
22/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	420	0	420	0	0.00
22/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	413	0	413	0	0.00
22/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	3383	3	3383	3	0.00
22/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	3356	3	3356	3	0.00
22/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	3329	3	3329	3	0.00
22/08/2022	R186 On 04-May-23			Bond Future	9.33	107.5938	9.3265	107.5938	0.00
22/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1089	1	1089	1	0.00
22/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1077	1	1077	1	0.00
22/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1102	1	1102	1	0.00
22/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2633	3	2633	3	0.00
22/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2652	3	2652	3	0.00
22/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2615	3	2615	3	0.00
22/08/2022	R186 On 03-August-23			Bond Future	9.41	104.5023	9.4136	104.5023	0.00
22/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2647	3	2647	3	0.00
22/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2610	3	2610	3	0.00
22/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2629	3	2629	3	0.00
22/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1692	2	1692	2	0.00
22/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1702	2	1702	2	0.00
22/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1681	2	1681	2	0.00
22/08/2022	R186 On 02-November-23			Bond Future	9.61	106.3869	9.6114	106.3869	0.00
22/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	1862	2	1862	2	0.00
22/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	1847	2	1847	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
22/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	1876	2	1876	2	0.00
22/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2445	2	2445	2	0.00
22/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2470	2	2470	2	0.00
22/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2458	2	2458	2	0.00
22/08/2022	R197 On 03-November-22			Bond Future	337.14	337.1128	337.1361	337.1128	831.00
22/08/2022	R197 On 02-February-23			Bond Future	334.15	334.1307	334.1522	334.1307	0.00
22/08/2022	R197 On 04-May-23			Bond Future	340.69	340.6730	340.6917	340.6730	0.00
22/08/2022	R197 On 03-August-23			Bond Future	338.62	338.6024	338.6192	338.6024	0.00
22/08/2022	R197 On 02-November-23			Bond Future	344.81	344.7896	344.8075	344.7896	0.00
22/08/2022	R202 On 03-November-22			Bond Future	248.28	248.9191	248.2819	248.9191	6,148.00
22/08/2022	R202 On 02-February-23			Bond Future	247.90	248.5449	247.8950	248.5449	460.00
22/08/2022	R202 On 04-May-23			Bond Future	252.74	253.4096	252.7447	253.4096	0.00
22/08/2022	R202 On 03-August-23			Bond Future	253.13	253.8116	253.1312	253.8116	0.00
22/08/2022	R202 On 02-November-23			Bond Future	257.76	258.4514	257.7590	258.4514	0.00
22/08/2022	R209 On 03-November-22			Bond Future	11.18	66.9085	11.1786	66.9085	20,187.00
22/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	93	0	93	0	7,750.00
22/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1341	1	1341	1	0.00
22/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	2718	3	2718	3	0.00
22/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1317	1	1317	1	0.00
22/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	435	0	435	0	0.00
22/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1294	1	1294	1	0.00
22/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	5	0	5	0	6,000.00
22/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	15	0	15	0	0.00
22/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	4536	5	4536	5	0.00
22/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1364	1	1364	1	0.00
22/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2135	2	2135	2	0.00
22/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	4057	4	4057	4	0.00
22/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	498	1	498	1	7,750.00
22/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	9494	9	9494	9	0.00
22/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	11054	11	11054	11	0.00
22/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2221	2	2221	2	6,000.00
22/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2192	2	2192	2	0.00
22/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1094	1	1094	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
22/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	2163	2	2163	2	0.00
22/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	6562	7	6562	7	6,000.00
22/08/2022	R209 On 02-February-23			Bond Future	11.32	68.0518	11.3166	68.0518	2,066.00
22/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1528	2	1528	2	0.00
22/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1488	2	1488	2	0.00
22/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1508	2	1508	2	0.00
22/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	4207	4	4207	4	0.00
22/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	4275	4	4275	4	0.00
22/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	4241	4	4241	4	0.00
22/08/2022	R209 On 04-May-23			Bond Future	11.43	66.2183	11.4299	66.2183	1,250.00
22/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	6614	7	6614	7	0.00
22/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2323	2	2323	2	0.00
22/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2571	3	2571	3	0.00
22/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2525	3	2525	3	0.00
22/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2548	3	2548	3	0.00
22/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	774	1	774	1	7,500.00
22/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	8440	8	8440	8	0.00
22/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4215	4	4215	4	0.00
22/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4243	4	4243	4	0.00
22/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4186	4	4186	4	0.00
22/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	4506	4	4506	4	7,500.00
22/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	1592	2	1592	2	7,500.00
22/08/2022	R209 On 03-August-23			Bond Future	11.53	67.5815	11.5301	67.5815	0.00
22/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5067	5	5067	5	0.00
22/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5009	5	5009	5	0.00
22/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5038	5	5038	5	0.00
22/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	3057	3	3057	3	0.00
22/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	3094	3	3094	3	0.00
22/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	3075	3	3075	3	0.00
22/08/2022	R209 On 02-November-23			Bond Future	11.67	65.6521	11.6701	65.6521	0.00
22/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3458	4	3458	4	0.00
22/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3435	3	3435	3	0.00
22/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3412	3	3412	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
22/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	5073	5	5073	5	0.00
22/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	5046	5	5046	5	0.00
22/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	5020	5	5020	5	0.00
22/08/2022	R210 On 03-November-22			Bond Future	227.79	227.7671	227.7948	227.7671	732.00
22/08/2022	R210 On 02-February-23			Bond Future	231.74	231.7121	231.7386	231.7121	300.00
22/08/2022	R210 On 04-May-23			Bond Future	233.18	233.1537	233.1785	233.1537	0.00
22/08/2022	R210 On 03-August-23			Bond Future	238.02	237.9916	238.0154	237.9916	0.00
22/08/2022	R210 On 02-November-23			Bond Future	239.17	239.1417	239.1665	239.1417	0.00
22/08/2022	R213 On 03-November-22			Bond Future	10.76	81.0888	10.7589	81.0888	34,281.00
22/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	15	0	15	0	200.00
22/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	187	0	187	0	0.00
22/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	814	1	814	1	0.00
22/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	284	0	284	0	0.00
22/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	501	1	501	1	0.00
22/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	19	0	19	0	476.00
22/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	780	1	780	1	0.00
22/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	797	1	797	1	0.00
22/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	763	1	763	1	0.00
22/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2607	3	2607	3	200.00
22/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2544	3	2544	3	0.00
22/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2575	3	2575	3	0.00
22/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	7798	8	7798	8	0.00
22/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	3216	3	3216	3	476.00
22/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	4031	4	4031	4	200.00
22/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2513	2	2513	2	0.00
22/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	4631	5	4631	5	476.00
22/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	8111	8	8111	8	0.00
22/08/2022	R213 On 02-February-23			Bond Future	10.93	82.4733	10.9295	82.4733	0.00
22/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1302	1	1302	1	912.00
22/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	975	1	975	1	0.00
22/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	183	0	183	0	476.00
22/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	961	1	961	1	0.00
22/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	6207	6	6207	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	988	1	988	1	0.00
22/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1170	1	1170	1	0.00
22/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	716	1	716	1	0.00
22/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3858	4	3858	4	476.00
22/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	698	1	698	1	912.00
22/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4282	4	4282	4	0.00
22/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3612	4	3612	4	0.00
22/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4316	4	4316	4	0.00
22/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	8763	9	8763	9	0.00
22/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	5035	5	5035	5	476.00
22/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4247	4	4247	4	0.00
22/08/2022	R213 On 04-May-23			Bond Future	11.06	80.5190	11.0623	80.5190	0.00
22/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2206	2	2206	2	0.00
22/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2186	2	2186	2	0.00
22/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2227	2	2227	2	0.00
22/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3625	4	3625	4	0.00
22/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3674	4	3674	4	0.00
22/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3650	4	3650	4	0.00
22/08/2022	R213 On 03-August-23			Bond Future	11.18	82.1745	11.1816	82.1745	0.00
22/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4369	4	4369	4	0.00
22/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4343	4	4343	4	0.00
22/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4396	4	4396	4	0.00
22/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2505	2	2505	2	0.00
22/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2521	2	2521	2	0.00
22/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2490	2	2490	2	0.00
22/08/2022	R213 On 02-November-23			Bond Future	11.36	80.1095	11.3620	80.1095	0.00
22/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3043	3	3043	3	0.00
22/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3022	3	3022	3	0.00
22/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3065	3	3065	3	0.00
22/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	4045	4	4045	4	0.00
22/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	4087	4	4087	4	0.00
22/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	4066	4	4066	4	0.00
22/08/2022	R214 On 03-November-22			Bond Future	11.37	64.1001	11.3677	64.1001	25,381.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	1782	2	1782	2	0.00
22/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	1810	2	1810	2	0.00
22/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	1754	2	1754	2	0.00
22/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1851	2	1851	2	0.00
22/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1877	2	1877	2	0.00
22/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1903	2	1903	2	0.00
22/08/2022	R214 On 02-February-23			Bond Future	11.50	65.1945	11.5022	65.1945	64,507.00
22/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	1843	2	1843	2	0.00
22/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	1799	2	1799	2	0.00
22/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	1821	2	1821	2	0.00
22/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	4099	4	4099	4	0.00
22/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	4133	4	4133	4	0.00
22/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	4066	4	4066	4	0.00
22/08/2022	R214 On 04-May-23			Bond Future	11.61	63.1598	11.6078	63.1598	0.00
22/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	2950	3	2950	3	0.00
22/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	2899	3	2899	3	0.00
22/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	2925	3	2925	3	0.00
22/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	4174	4	4174	4	0.00
22/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	4202	4	4202	4	0.00
22/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	4146	4	4146	4	0.00
22/08/2022	R214 On 03-August-23			Bond Future	11.70	64.4590	11.7028	64.4590	0.00
22/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5436	5	5436	5	0.00
22/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5376	5	5376	5	0.00
22/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5406	5	5406	5	0.00
22/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	3206	3	3206	3	0.00
22/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	3188	3	3188	3	0.00
22/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	3169	3	3169	3	0.00
22/08/2022	R214 On 02-November-23			Bond Future	11.84	62.3274	11.8358	62.3274	0.00
22/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3517	4	3517	4	0.00
22/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3564	4	3564	4	0.00
22/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3540	4	3540	4	0.00
22/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5471	5	5471	5	0.00
22/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5500	5	5500	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
22/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	5442	5	5442	5	0.00
22/08/2022	R248 On 03-November-22			Bond Future	11.36	80.1110	11.3621	80.1110	258,752.00
22/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	66	0	66	0	1,350.00
22/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	4522	5	4522	5	0.00
22/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2089	2	2089	2	0.00
22/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2123	2	2123	2	0.00
22/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	606	1	606	1	1,350.00
22/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2157	2	2157	2	0.00
22/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	1766	2	1766	2	0.00
22/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2866	3	2866	3	0.00
22/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2507	3	2507	3	0.00
22/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2473	2	2473	2	0.00
22/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	5274	5	5274	5	0.00
22/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2440	2	2440	2	0.00
22/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1057	1	1057	1	0.00
22/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	10215	10	10215	10	0.00
22/08/2022	R248 On 02-February-23			Bond Future	11.50	81.4789	11.4962	81.4789	0.00
22/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2279	2	2279	2	0.00
22/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2364	2	2364	2	2,700.00
22/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	855	1	855	1	2,700.00
22/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2251	2	2251	2	0.00
22/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2307	2	2307	2	0.00
22/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	5125	5	5125	5	0.00
22/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	5043	5	5043	5	0.00
22/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	5209	5	5209	5	0.00
22/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	8678	9	8678	9	0.00
22/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	5167	5	5167	5	0.00
22/08/2022	R248 On 04-May-23			Bond Future	11.60	78.6184	11.6013	78.6184	0.00
22/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	3574	4	3574	4	0.00
22/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	3605	4	3605	4	0.00
22/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	3637	4	3637	4	0.00
22/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	5290	5	5290	5	0.00
22/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	5326	5	5326	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
22/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	5362	5	5362	5	0.00
22/08/2022	R248 On 03-August-23			Bond Future	11.70	80.2360	11.6958	80.2360	0.00
22/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	6580	7	6580	7	0.00
22/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	6616	7	6616	7	0.00
22/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	6653	7	6653	7	0.00
22/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	4095	4	4095	4	0.00
22/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	4118	4	4118	4	0.00
22/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	4142	4	4142	4	0.00
22/08/2022	R248 On 02-November-23			Bond Future	11.83	77.2483	11.8281	77.2483	0.00
22/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	4651	5	4651	5	0.00
22/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	4590	5	4590	5	0.00
22/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	4620	5	4620	5	0.00
22/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6813	7	6813	7	0.00
22/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6883	7	6883	7	0.00
22/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	6848	7	6848	7	0.00