



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: 10/05/2022 TO: 10/05/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	2025 On 05-May-22			Bond Future	160.90	160.8974	160.8974	160.8974	0.00
10/05/2022	2025 On 04-August-22			Bond Future	161.06	161.0409	161.0572	161.0409	7,305.00
10/05/2022	2025 On 03-November-22			Bond Future	163.45	163.3867	163.4467	163.3867	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
10/05/2022	2025 On 02-February-23			Bond Future	164.56	164.4746	164.5620	164.4746	0.00
10/05/2022	2025 On 04-May-23			Bond Future	167.51	167.3945	167.5125	167.3945	0.00
10/05/2022	2029 On 05-May-22			Bond Future	118.32	118.3234	118.3234	118.3234	0.00
10/05/2022	2029 On 04-August-22			Bond Future	119.00	118.7989	119.0029	118.7989	3,915.00
10/05/2022	2029 On 03-November-22			Bond Future	119.53	119.2903	119.5291	119.2903	0.00
10/05/2022	2029 On 02-February-23			Bond Future	121.57	121.3087	121.5711	121.3087	0.00
10/05/2022	2029 On 04-May-23			Bond Future	122.47	122.1851	122.4732	122.1851	0.00
10/05/2022	2030 On 05-May-22			Bond Future	9.89	92.1182	92.1182	92.1182	0.00
10/05/2022	2030 On 04-August-22			Bond Future	10.44	87.8987	87.7870	87.8987	96,308.00
10/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	2	0	0	0	800.00
10/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	31	0	0	0	800.00
10/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	174	0	0	0	0.00
10/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	179	0	0	0	0.00
10/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	3002	3	3	3	0.00
10/05/2022	2030 On 04-August-22	0000000	Call	Bond Future	185	0	0	0	0.00
10/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	4414	4	4	4	0.00
10/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	632	1	1	1	800.00
10/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	4457	4	4	4	0.00
10/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	4502	4	5	4	0.00
10/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	6843	7	7	7	0.00
10/05/2022	2030 On 04-August-22	0000000	Put	Bond Future	10782	11	11	11	0.00
10/05/2022	2030 On 03-November-22			Bond Future	10.64	89.1598	89.0705	89.1598	18,740.00
10/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	1131	0	1	0	500.00
10/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	4830	0	5	0	0.00
10/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	939	1	1	1	0.00
10/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	954	1	1	1	0.00
10/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	969	1	1	1	0.00
10/05/2022	2030 On 03-November-22	0000000	Call	Bond Future	476	0	0	0	500.00
10/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	4867	0	5	0	0.00
10/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	3456	3	3	3	0.00
10/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	3149	0	3	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
10/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	3487	3	3	3	0.00
10/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	3519	3	4	3	0.00
10/05/2022	2030 On 03-November-22	0000000	Put	Bond Future	735	0	1	0	500.00
10/05/2022	2030 On 02-February-23			Bond Future	10.82	86.6448	86.5685	86.6448	0.00
10/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	980	1	1	1	0.00
10/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	888	1	1	1	0.00
10/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	138	0	0	0	102.00
10/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	966	1	1	1	0.00
10/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	722	1	1	1	0.00
10/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	953	1	1	1	0.00
10/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	274	0	0	0	0.00
10/05/2022	2030 On 02-February-23	0000000	Call	Bond Future	579	1	1	1	0.00
10/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	5872	6	6	6	102.00
10/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	7775	8	8	8	0.00
10/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	9564	9	10	9	0.00
10/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4869	5	5	5	102.00
10/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4636	5	5	5	0.00
10/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4702	5	5	5	0.00
10/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	5356	5	5	5	0.00
10/05/2022	2030 On 02-February-23	0000000	Put	Bond Future	4669	5	5	5	0.00
10/05/2022	2030 On 04-May-23			Bond Future	11.01	88.1703	88.1080	88.1703	0.00
10/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	5627	0	6	0	0.00
10/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1839	2	2	2	0.00
10/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1803	2	2	2	0.00
10/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1004	0	1	0	1,080.00
10/05/2022	2030 On 04-May-23	0000000	Call	Bond Future	1821	2	2	2	0.00
10/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3871	4	4	4	0.00
10/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	5409	0	5	0	0.00
10/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3897	4	4	4	0.00
10/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	3845	4	4	4	0.00
10/05/2022	2030 On 04-May-23	0000000	Put	Bond Future	1379	0	1	0	1,080.00
10/05/2022	2032 On 05-May-22			Bond Future	10.28	88.4636	88.4636	88.4636	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
10/05/2022	2032 On 04-August-22			Bond Future	10.79	88.1049	87.9504	88.1049	70,258.00
10/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	5818	6	6	6	0.00
10/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	2274	2	2	2	0.00
10/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	4578	5	5	5	0.00
10/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	445	0	0	0	0.00
10/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	458	0	0	0	0.00
10/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	329	0	0	0	1,300.00
10/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	3	0	0	0	800.00
10/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	17	0	0	0	1,300.00
10/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	471	1	0	1	0.00
10/05/2022	2032 On 04-August-22	0000000	Call	Bond Future	79	0	0	0	800.00
10/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	6018	6	6	6	0.00
10/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3659	4	4	4	0.00
10/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3616	4	4	4	0.00
10/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	7836	8	8	8	0.00
10/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	10428	10	10	10	0.00
10/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	4102	4	4	4	0.00
10/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	440	0	0	0	800.00
10/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	1183	1	1	1	7,500.00
10/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	261	0	0	0	0.00
10/05/2022	2032 On 04-August-22	0000000	Put	Bond Future	3574	3	4	3	0.00
10/05/2022	2032 On 03-November-22			Bond Future	10.99	85.2172	85.0839	85.2172	87,927.00
10/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	4067	4	4	4	0.00
10/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	6961	7	7	7	0.00
10/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1258	1	1	1	0.00
10/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1462	2	1	2	0.00
10/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	115	0	0	0	500.00
10/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	550	1	1	1	0.00
10/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	78	0	0	0	180.00
10/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1483	2	1	2	750.00
10/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	678	1	1	1	500.00
10/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	1127	1	1	1	0.00
10/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	354	0	0	0	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	89	0	0	0	454.00
10/05/2022	2032 On 03-November-22	0000000	Call	Bond Future	612	1	1	1	0.00
10/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	5007	5	5	5	180.00
10/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	8476	8	8	8	0.00
10/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	9037	9	9	9	0.00
10/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	6083	6	6	6	0.00
10/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	5221	5	5	5	454.00
10/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	9320	9	9	9	0.00
10/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3487	3	3	3	180.00
10/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3729	4	4	4	454.00
10/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	4798	5	5	5	0.00
10/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3128	3	3	3	0.00
10/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	3159	3	3	3	0.00
10/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	544	1	1	1	750.00
10/05/2022	2032 On 03-November-22	0000000	Put	Bond Future	1228	1	1	1	500.00
10/05/2022	2032 On 02-February-23			Bond Future	11.16	86.6436	86.5219	86.6436	0.00
10/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	4803	5	5	5	0.00
10/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	8177	8	8	8	0.00
10/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1040	1	1	1	0.00
10/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1056	1	1	1	0.00
10/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	154	0	0	0	454.00
10/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	730	1	1	1	0.00
10/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1240	1	1	1	0.00
10/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1556	2	2	2	750.00
10/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	807	1	1	1	500.00
10/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	213	0	0	0	500.00
10/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	480	1	0	1	750.00
10/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	4292	4	4	4	0.00
10/05/2022	2032 On 02-February-23	0000000	Call	Bond Future	1072	1	1	1	0.00
10/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4983	5	5	5	0.00
10/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	1680	2	2	2	0.00
10/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	6996	7	7	7	0.00
10/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	9264	9	9	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
10/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	5684	6	6	6	0.00
10/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4046	4	4	4	0.00
10/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	4621	5	5	5	454.00
10/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	5931	6	6	6	454.00
10/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	10129	10	10	10	0.00
10/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	5021	5	5	5	0.00
10/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	5058	5	5	5	0.00
10/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	681	1	1	1	750.00
10/05/2022	2032 On 02-February-23	0000000	Put	Bond Future	1475	1	1	1	500.00
10/05/2022	2032 On 04-May-23			Bond Future	11.32	84.0104	83.9016	84.0104	0.00
10/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	1967	2	2	2	0.00
10/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	1987	2	2	2	0.00
10/05/2022	2032 On 04-May-23	0000000	Call	Bond Future	2008	2	2	2	0.00
10/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	4166	4	4	4	0.00
10/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	4195	4	4	4	0.00
10/05/2022	2032 On 04-May-23	0000000	Put	Bond Future	4225	4	4	4	0.00
10/05/2022	2033 On 05-May-22			Bond Future	114.65	114.6511	114.6511	114.6511	0.00
10/05/2022	2033 On 04-August-22			Bond Future	115.03	114.9020	115.0275	114.9020	7,046.00
10/05/2022	2033 On 03-November-22			Bond Future	115.41	115.2532	115.4112	115.2532	0.00
10/05/2022	2033 On 02-February-23			Bond Future	117.38	117.2031	117.3826	117.2031	0.00
10/05/2022	2033 On 04-May-23			Bond Future	118.12	117.9215	118.1245	117.9215	0.00
10/05/2022	2037 On 05-May-22			Bond Future	10.79	85.5889	85.5889	85.5889	0.00
10/05/2022	2037 On 04-August-22			Bond Future	11.28	81.0760	80.6177	81.0760	131,250.00
10/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	49	0	0	0	50.00
10/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	854	1	1	1	0.00
10/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	1610	2	2	2	1,050.00
10/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	2291	3	2	3	0.00
10/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	813	1	1	1	0.00
10/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	833	1	1	1	0.00
10/05/2022	2037 On 04-August-22	0000000	Call	Bond Future	4482	5	4	5	0.00
10/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	601	1	1	1	1,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	3120	3	3	3	0.00
10/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	3204	3	3	3	0.00
10/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	1453	1	1	1	50.00
10/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	2029	2	2	2	0.00
10/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	7622	7	8	7	0.00
10/05/2022	2037 On 04-August-22	0000000	Put	Bond Future	3162	3	3	3	50.00
10/05/2022	2037 On 03-November-22			Bond Future	11.45	82.2396	81.7968	82.2396	0.00
10/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2147	2	2	2	0.00
10/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2203	2	2	2	0.00
10/05/2022	2037 On 03-November-22	0000000	Call	Bond Future	2175	2	2	2	0.00
10/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	3006	3	3	3	0.00
10/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	3038	3	3	3	0.00
10/05/2022	2037 On 03-November-22	0000000	Put	Bond Future	2975	3	3	3	0.00
10/05/2022	2037 On 02-February-23			Bond Future	11.61	79.3590	78.9223	79.3590	0.00
10/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	1650	2	2	2	0.00
10/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	1607	2	2	2	0.00
10/05/2022	2037 On 02-February-23	0000000	Call	Bond Future	1629	2	2	2	0.00
10/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	4981	5	5	5	0.00
10/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	5020	5	5	5	0.00
10/05/2022	2037 On 02-February-23	0000000	Put	Bond Future	4941	5	5	5	0.00
10/05/2022	2037 On 04-May-23			Bond Future	11.76	80.7576	80.3271	80.7576	0.00
10/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2375	3	2	3	0.00
10/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2328	3	2	3	0.00
10/05/2022	2037 On 04-May-23	0000000	Call	Bond Future	2351	3	2	3	0.00
10/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	4937	5	5	5	0.00
10/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	4973	5	5	5	0.00
10/05/2022	2037 On 04-May-23	0000000	Put	Bond Future	4902	5	5	5	0.00
10/05/2022	2038 On 05-May-22			Bond Future	132.23	132.2262	132.2262	132.2262	0.00
10/05/2022	2038 On 04-August-22			Bond Future	129.78	129.7575	129.7770	129.7575	6,836.00
10/05/2022	2038 On 03-November-22			Bond Future	131.70	131.6481	131.7028	131.6481	0.00
10/05/2022	2038 On 02-February-23			Bond Future	132.07	131.9900	132.0668	131.9900	0.00
10/05/2022	2038 On 04-May-23			Bond Future	134.44	134.3343	134.4358	134.3343	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
10/05/2022	2040 On 05-May-22			Bond Future	10.89	87.7254	87.7254	87.7254	0.00
10/05/2022	2040 On 04-August-22			Bond Future	11.39	82.8838	82.2570	82.8838	120,396.00
10/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	6	0	0	0	460.00
10/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	380	1	0	1	460.00
10/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	962	1	1	1	0.00
10/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	984	1	1	1	0.00
10/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	5679	6	6	6	0.00
10/05/2022	2040 On 04-August-22	0000000	Call	Bond Future	1007	1	1	1	0.00
10/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	3269	3	3	3	0.00
10/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	510	0	1	0	460.00
10/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	12150	12	12	12	0.00
10/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	3314	3	3	3	0.00
10/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	3359	3	3	3	0.00
10/05/2022	2040 On 04-August-22	0000000	Put	Bond Future	5045	5	5	5	0.00
10/05/2022	2040 On 03-November-22			Bond Future	11.56	84.0734	83.4602	84.0734	3,965.00
10/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2273	3	2	3	0.00
10/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2243	3	2	3	0.00
10/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	6668	0	7	0	0.00
10/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	655	0	1	0	1,100.00
10/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	1688	0	2	0	1,100.00
10/05/2022	2040 On 03-November-22	0000000	Call	Bond Future	2213	3	2	3	0.00
10/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	4005	0	4	0	0.00
10/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	3228	3	3	3	0.00
10/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	974	0	1	0	1,100.00
10/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	6361	0	6	0	0.00
10/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	3296	3	3	3	0.00
10/05/2022	2040 On 03-November-22	0000000	Put	Bond Future	3262	3	3	3	0.00
10/05/2022	2040 On 02-February-23			Bond Future	11.71	80.9734	80.3635	80.9734	0.00
10/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	1677	2	2	2	0.00
10/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	1699	2	2	2	0.00
10/05/2022	2040 On 02-February-23	0000000	Call	Bond Future	1722	2	2	2	0.00
10/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	5498	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	5542	5	6	5	0.00
10/05/2022	2040 On 02-February-23	0000000	Put	Bond Future	5585	5	6	5	0.00
10/05/2022	2040 On 04-May-23			Bond Future	11.86	82.4008	81.7944	82.4008	0.00
10/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	2492	3	2	3	0.00
10/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	2518	3	3	3	0.00
10/05/2022	2040 On 04-May-23	0000000	Call	Bond Future	2544	3	3	3	0.00
10/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	5206	5	5	5	0.00
10/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	5244	5	5	5	0.00
10/05/2022	2040 On 04-May-23	0000000	Put	Bond Future	5282	5	5	5	0.00
10/05/2022	2044 On 05-May-22			Bond Future	10.91	84.5350	84.5350	84.5350	0.00
10/05/2022	2044 On 04-August-22			Bond Future	11.40	79.7110	79.1070	79.7110	69,316.00
10/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1115	1	1	1	0.00
10/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1066	1	1	1	0.00
10/05/2022	2044 On 04-August-22	0000000	Call	Bond Future	1091	1	1	1	0.00
10/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	3194	3	3	3	0.00
10/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	3238	3	3	3	0.00
10/05/2022	2044 On 04-August-22	0000000	Put	Bond Future	3150	3	3	3	0.00
10/05/2022	2044 On 03-November-22			Bond Future	11.56	80.8552	80.2642	80.8552	0.00
10/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2240	3	2	3	0.00
10/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2270	3	2	3	0.00
10/05/2022	2044 On 03-November-22	0000000	Call	Bond Future	2300	3	2	3	0.00
10/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	3281	3	3	3	0.00
10/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	3316	3	3	3	0.00
10/05/2022	2044 On 03-November-22	0000000	Put	Bond Future	3352	3	3	3	0.00
10/05/2022	2044 On 02-February-23			Bond Future	11.71	77.8265	77.2388	77.8265	0.00
10/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	1851	2	2	2	0.00
10/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	1803	2	2	2	0.00
10/05/2022	2044 On 02-February-23	0000000	Call	Bond Future	1827	2	2	2	0.00
10/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	5438	5	5	5	0.00
10/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	5481	5	5	5	0.00
10/05/2022	2044 On 02-February-23	0000000	Put	Bond Future	5394	5	5	5	0.00
10/05/2022	2044 On 04-May-23			Bond Future	11.84	79.1985	78.6141	79.1985	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
10/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	2616	3	3	3	0.00
10/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	2563	3	3	3	0.00
10/05/2022	2044 On 04-May-23	0000000	Call	Bond Future	2590	3	3	3	0.00
10/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	5273	5	5	5	0.00
10/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	5312	5	5	5	0.00
10/05/2022	2044 On 04-May-23	0000000	Put	Bond Future	5235	5	5	5	0.00
10/05/2022	2046 On 05-May-22			Bond Future	120.34	120.3423	120.3423	120.3423	0.00
10/05/2022	2046 On 04-August-22			Bond Future	119.46	119.2448	119.4625	119.2448	15,959.00
10/05/2022	2046 On 03-November-22			Bond Future	119.29	119.0351	119.2881	119.0351	1,566.00
10/05/2022	2046 On 02-February-23			Bond Future	121.33	121.0501	121.3269	121.0501	0.00
10/05/2022	2046 On 04-May-23			Bond Future	121.50	121.1937	121.4962	121.1937	0.00
10/05/2022	2050 On 05-May-22			Bond Future	124.73	124.7286	124.7286	124.7286	0.00
10/05/2022	2050 On 04-August-22			Bond Future	121.84	121.8203	121.8385	121.8203	11,173.00
10/05/2022	2050 On 03-November-22			Bond Future	123.65	123.5948	123.6462	123.5948	0.00
10/05/2022	2050 On 02-February-23			Bond Future	123.66	123.5920	123.6639	123.5920	0.00
10/05/2022	2050 On 04-May-23			Bond Future	125.88	125.7870	125.8822	125.7870	0.00
10/05/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	AL37 On 04-August-22			Index Future	817.71	817.6450	817.7140	817.6450	0.00
10/05/2022	AL37 On 03-November-22			Index Future	829.75	829.4590	829.7460	829.4590	0.00
10/05/2022	AL37 On 02-February-23			Index Future	843.70	843.2720	843.6990	843.2720	0.00
10/05/2022	AL37 On 04-May-23			Index Future	858.61	858.0230	858.6070	858.0230	0.00
10/05/2022	AL7T On 04-August-22			Index Future	925.03	926.5110	925.0330	926.5110	0.00
10/05/2022	AL7T On 03-November-22			Index Future	938.65	939.8980	938.6450	939.8980	0.00
10/05/2022	AL7T On 02-February-23			Index Future	954.43	955.5510	954.4290	955.5510	0.00
10/05/2022	AL7T On 04-May-23			Index Future	971.29	972.2660	971.2930	972.2660	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
10/05/2022	ALBI On 04-August-22			Index Future	824.36	827.2970	824.3570	827.2970	128.00
10/05/2022	ALBI On 03-November-22			Index Future	836.49	839.2510	836.4860	839.2510	0.00
10/05/2022	ALBI On 02-February-23			Index Future	850.55	853.2270	850.5530	853.2270	0.00
10/05/2022	ALBI On 04-May-23			Index Future	865.58	868.1520	865.5810	868.1520	0.00
10/05/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/05/2022	C210 On 31-March-28			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
10/05/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2022	ES33 On 05-May-22			Bond Future	11.57	75.7835	75.7835	75.7835	0.00
10/05/2022	ES33 On 04-August-22			Bond Future	12.11	75.5700	75.2552	75.5700	350.00
10/05/2022	ES33 On 03-November-22			Bond Future	12.34	72.8891	72.5895	72.8891	0.00
10/05/2022	ES33 On 02-February-23			Bond Future	12.55	74.1259	73.8332	74.1259	0.00
10/05/2022	ES33 On 04-May-23			Bond Future	12.75	71.6569	71.3716	71.6569	0.00
10/05/2022	ES42 On 05-May-22			Bond Future	11.96	74.2863	74.2863	74.2863	0.00
10/05/2022	ES42 On 04-August-22			Bond Future	12.48	73.9797	73.4733	73.9797	4,769.00
10/05/2022	ES42 On 03-November-22			Bond Future	12.69	70.7977	70.3036	70.7977	0.00
10/05/2022	ES42 On 02-February-23			Bond Future	12.88	72.0014	71.5105	72.0014	0.00
10/05/2022	ES42 On 04-May-23			Bond Future	13.07	69.0221	68.5349	69.0221	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
10/05/2022	GOVI On 04-August-22			GOVI	812.94	815.8150	812.9410	815.8150	1,114.00
10/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
10/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
10/05/2022	GOVI On 04-August-22	0000000	Call	GOVI	0	0	0	0	0.00
10/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	63390	3	6	3	0.00
10/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	63290	3	6	3	0.00
10/05/2022	GOVI On 04-August-22	0000000	Put	GOVI	63190	3	6	3	0.00
10/05/2022	GOVI On 03-November-22			GOVI	824.90	827.6020	824.9020	827.6020	0.00
10/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	44720	7	4	7	0.00
10/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	44920	7	4	7	0.00
10/05/2022	GOVI On 03-November-22	0000000	Call	GOVI	44820	7	4	7	0.00
10/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/05/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
10/05/2022	GOVI On 02-February-23			GOVI	838.77	841.3840	838.7740	841.3840	0.00
10/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
10/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
10/05/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
10/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	120560	9	12	9	0.00
10/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	120460	9	12	9	0.00
10/05/2022	GOVI On 02-February-23	0000000	Put	GOVI	120660	9	12	9	0.00
10/05/2022	GOVI On 04-May-23			GOVI	853.59	856.1030	853.5940	856.1030	0.00
10/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	7140	3	1	3	0.00
10/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	7340	3	1	3	0.00
10/05/2022	GOVI On 04-May-23	0000000	Call	GOVI	7240	3	1	3	0.00
10/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
10/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
10/05/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
10/05/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2022	IGOV On 04-August-22			Index Future	320.73	320.6530	320.7330	320.6530	482.00
10/05/2022	IGOV On 03-November-22			Index Future	325.53	325.3640	325.5300	325.3640	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2022	IGOV On 02-February-23			Index Future	331.08	330.8590	331.0810	330.8590	0.00
10/05/2022	IGOV On 04-May-23			Index Future	337.01	336.7220	337.0050	336.7220	0.00
10/05/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
10/05/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
10/05/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/05/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/05/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/05/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/05/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/05/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/05/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/05/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/05/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/05/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/05/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/05/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/05/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/05/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/05/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/05/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/05/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/05/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.48	95.5150	95.5250	95.5150	0.00
10/05/2022	JBAF On 15-June-22			Jibar Tradeable Future	4.96	95.0650	95.0450	95.0650	0.00
10/05/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.08	94.9300	94.9200	94.9300	0.00
10/05/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.49	94.5000	94.5100	94.5000	0.00
10/05/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.60	94.3750	94.4050	94.3750	0.00
10/05/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.02	93.9500	93.9800	93.9500	0.00
10/05/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.52	93.4400	93.4800	93.4400	68.00
10/05/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.06	92.9650	92.9450	92.9650	0.00
10/05/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.46	92.4550	92.5450	92.4550	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
10/05/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.76	92.2200	92.2400	92.2200	75.00
10/05/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.85	92.1400	92.1550	92.1400	172.00
10/05/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.06	91.9150	91.9450	91.9150	0.00
10/05/2022	R023 On 05-May-22			Bond Future	5.42	103.3029	103.3029	103.3029	0.00
10/05/2022	R023 On 04-August-22			Bond Future	5.60	104.5893	104.5890	104.5893	22,183.00
10/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	297	0	0	0	0.00
10/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	301	0	0	0	0.00
10/05/2022	R023 On 04-August-22	0000000	Call	Bond Future	305	0	0	0	0.00
10/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	61	0	0	0	0.00
10/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	62	0	0	0	0.00
10/05/2022	R023 On 04-August-22	0000000	Put	Bond Future	63	0	0	0	0.00
10/05/2022	R023 On 03-November-22			Bond Future	5.34	102.1716	102.1989	102.1716	0.00
10/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	314	0	0	0	0.00
10/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	309	0	0	0	0.00
10/05/2022	R023 On 03-November-22	0000000	Call	Bond Future	311	0	0	0	0.00
10/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	30	0	0	0	0.00
10/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	30	0	0	0	0.00
10/05/2022	R023 On 03-November-22	0000000	Put	Bond Future	29	0	0	0	0.00
10/05/2022	R035 On 05-May-22			Bond Future	10.64	89.4943	89.4943	89.4943	0.00
10/05/2022	R035 On 04-August-22			Bond Future	11.14	89.2113	88.8202	89.2113	131,665.00
10/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	456	1	0	1	400.00
10/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	811	1	1	1	0.00
10/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	1795	2	2	2	0.00
10/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	6209	7	6	7	0.00
10/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	772	1	1	1	0.00
10/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	626	1	1	1	0.00
10/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	791	1	1	1	0.00
10/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	8	0	0	0	400.00
10/05/2022	R035 On 04-August-22	0000000	Call	Bond Future	30	0	0	0	100.00
10/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	8258	8	8	8	0.00
10/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	4171	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
10/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	1833	2	2	2	100.00
10/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	10371	10	10	10	0.00
10/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	3256	3	3	3	0.00
10/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	3649	3	4	3	100.00
10/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	3298	3	3	3	0.00
10/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	320	0	0	0	400.00
10/05/2022	R035 On 04-August-22	0000000	Put	Bond Future	3214	3	3	3	0.00
10/05/2022	R035 On 03-November-22			Bond Future	11.32	86.0048	85.6316	86.0048	130.00
10/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1996	2	2	2	0.00
10/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	132	0	0	0	582.00
10/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	407	0	0	0	1,000.00
10/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1969	2	2	2	0.00
10/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	2023	2	2	2	0.00
10/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	7944	8	8	8	0.00
10/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1614	2	2	2	0.00
10/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	1762	2	2	2	1,000.00
10/05/2022	R035 On 03-November-22	0000000	Call	Bond Future	764	1	1	1	0.00
10/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	5274	5	5	5	582.00
10/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	3558	3	4	3	582.00
10/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	571	1	1	1	1,000.00
10/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	3018	3	3	3	0.00
10/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	6625	6	7	6	0.00
10/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	9501	9	10	9	0.00
10/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	3082	3	3	3	0.00
10/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	3049	3	3	3	0.00
10/05/2022	R035 On 03-November-22	0000000	Put	Bond Future	3348	3	3	3	0.00
10/05/2022	R035 On 02-February-23			Bond Future	11.49	87.4435	87.0780	87.4435	0.00
10/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1909	2	2	2	1,000.00
10/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1932	2	2	2	0.00
10/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	9746	10	10	10	0.00
10/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1496	2	1	2	0.00
10/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1516	2	2	2	0.00
10/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	599	1	1	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1536	2	2	2	0.00
10/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	240	0	0	0	582.00
10/05/2022	R035 On 02-February-23	0000000	Call	Bond Future	1118	1	1	1	0.00
10/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	5993	6	6	6	582.00
10/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	10546	10	11	10	0.00
10/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	7718	7	8	7	0.00
10/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	5077	5	5	5	0.00
10/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	730	1	1	1	1,000.00
10/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	5117	5	5	5	0.00
10/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	5157	5	5	5	0.00
10/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4403	4	4	4	582.00
10/05/2022	R035 On 02-February-23	0000000	Put	Bond Future	4439	4	4	4	0.00
10/05/2022	R035 On 04-May-23			Bond Future	11.64	84.4860	84.1289	84.4860	0.00
10/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2326	2	2	2	0.00
10/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2279	2	2	2	0.00
10/05/2022	R035 On 04-May-23	0000000	Call	Bond Future	2302	2	2	2	0.00
10/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	4714	5	5	5	0.00
10/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	4783	5	5	5	0.00
10/05/2022	R035 On 04-May-23	0000000	Put	Bond Future	4748	5	5	5	0.00
10/05/2022	R186 On 05-May-22			Bond Future	8.27	112.4533	112.4533	112.4533	0.00
10/05/2022	R186 On 04-August-22			Bond Future	8.85	107.2823	107.2915	107.2823	78,042.00
10/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	2	0	0	0	3,600.00
10/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	245	0	0	0	0.00
10/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	238	0	0	0	0.00
10/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	139	0	0	0	3,600.00
10/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	252	0	0	0	0.00
10/05/2022	R186 On 04-August-22	0000000	Call	Bond Future	3604	4	4	4	0.00
10/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	231	0	0	0	3,600.00
10/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2860	3	3	3	0.00
10/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2922	3	3	3	0.00
10/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	2891	3	3	3	0.00
10/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	7254	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2022	R186 On 04-August-22	0000000	Put	Bond Future	3472	3	3	3	0.00
10/05/2022	R186 On 03-November-22			Bond Future	9.06	108.8202	108.8586	108.8202	11,129.00
10/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	804	1	1	1	0.00
10/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	779	1	1	1	0.00
10/05/2022	R186 On 03-November-22	0000000	Call	Bond Future	792	1	1	1	0.00
10/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	2615	3	3	3	0.00
10/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	2639	3	3	3	0.00
10/05/2022	R186 On 03-November-22	0000000	Put	Bond Future	2592	3	3	3	0.00
10/05/2022	R186 On 02-February-23			Bond Future	9.23	105.3452	105.4015	105.3452	0.00
10/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	586	1	1	1	0.00
10/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	564	1	1	1	0.00
10/05/2022	R186 On 02-February-23	0000000	Call	Bond Future	575	1	1	1	0.00
10/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	3590	4	4	4	0.00
10/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	3613	4	4	4	0.00
10/05/2022	R186 On 02-February-23	0000000	Put	Bond Future	3567	4	4	4	0.00
10/05/2022	R186 On 04-May-23			Bond Future	9.41	107.1981	107.2740	107.1981	0.00
10/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1260	1	1	1	0.00
10/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1272	1	1	1	0.00
10/05/2022	R186 On 04-May-23	0000000	Call	Bond Future	1285	1	1	1	0.00
10/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	3065	3	3	3	0.00
10/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	3046	3	3	3	0.00
10/05/2022	R186 On 04-May-23	0000000	Put	Bond Future	3084	3	3	3	0.00
10/05/2022	R197 On 05-May-22			Bond Future	330.60	330.6003	330.6003	330.6003	0.00
10/05/2022	R197 On 04-August-22			Bond Future	326.63	326.5118	326.6348	326.5118	625.00
10/05/2022	R197 On 03-November-22			Bond Future	331.48	331.2676	331.4804	331.2676	0.00
10/05/2022	R197 On 02-February-23			Bond Future	328.45	328.1782	328.4471	328.1782	0.00
10/05/2022	R197 On 04-May-23			Bond Future	334.34	334.0099	334.3414	334.0099	0.00
10/05/2022	R202 On 05-May-22			Bond Future	252.84	252.8376	252.8376	252.8376	0.00
10/05/2022	R202 On 04-August-22			Bond Future	248.65	249.3153	248.6473	249.3153	6,519.00
10/05/2022	R202 On 03-November-22			Bond Future	252.34	252.9461	252.3356	252.9461	0.00
10/05/2022	R202 On 02-February-23			Bond Future	252.03	252.6069	252.0263	252.6069	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
10/05/2022	R202 On 04-May-23			Bond Future	256.55	257.0928	256.5462	257.0928	0.00
10/05/2022	R209 On 05-May-22			Bond Future	10.62	69.3232	69.3232	69.3232	0.00
10/05/2022	R209 On 04-August-22			Bond Future	11.10	68.9008	68.5582	68.9008	13,894.00
10/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	483	1	0	1	0.00
10/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	511	1	1	1	0.00
10/05/2022	R209 On 04-August-22	0000000	Call	Bond Future	497	1	0	1	0.00
10/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	3281	3	3	3	0.00
10/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	3322	3	3	3	0.00
10/05/2022	R209 On 04-August-22	0000000	Put	Bond Future	3240	3	3	3	0.00
10/05/2022	R209 On 03-November-22			Bond Future	11.26	66.7440	66.4148	66.7440	4,135.00
10/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1630	2	2	2	0.00
10/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	2926	3	3	3	0.00
10/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	686	1	1	1	0.00
10/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1586	2	2	2	0.00
10/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	196	0	0	0	0.00
10/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1608	2	2	2	0.00
10/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	26	0	0	0	9,500.00
10/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	1653	2	2	2	0.00
10/05/2022	R209 On 03-November-22	0000000	Call	Bond Future	54	0	0	0	0.00
10/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	9956	10	10	10	0.00
10/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2847	3	3	3	0.00
10/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	4730	4	5	4	0.00
10/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	11498	11	11	11	0.00
10/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2906	3	3	3	0.00
10/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	7088	7	7	7	9,500.00
10/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2936	3	3	3	9,500.00
10/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	1725	2	2	2	0.00
10/05/2022	R209 On 03-November-22	0000000	Put	Bond Future	2876	3	3	3	0.00
10/05/2022	R209 On 02-February-23			Bond Future	11.40	67.8610	67.5372	67.8610	0.00
10/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1321	1	1	1	0.00
10/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1285	1	1	1	0.00
10/05/2022	R209 On 02-February-23	0000000	Call	Bond Future	1303	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
10/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	4443	4	4	4	0.00
10/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	4514	4	5	4	0.00
10/05/2022	R209 On 02-February-23	0000000	Put	Bond Future	4478	4	4	4	0.00
10/05/2022	R209 On 04-May-23			Bond Future	11.54	65.9051	65.5873	65.9051	0.00
10/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2042	2	2	2	0.00
10/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2021	2	2	2	0.00
10/05/2022	R209 On 04-May-23	0000000	Call	Bond Future	2001	2	2	2	0.00
10/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	4275	4	4	4	0.00
10/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	4244	4	4	4	0.00
10/05/2022	R209 On 04-May-23	0000000	Put	Bond Future	4213	4	4	4	0.00
10/05/2022	R210 On 05-May-22			Bond Future	220.53	220.5324	220.5324	220.5324	0.00
10/05/2022	R210 On 04-August-22			Bond Future	222.41	222.2065	222.4120	222.2065	1,025.00
10/05/2022	R210 On 03-November-22			Bond Future	222.76	222.4921	222.7601	222.4921	0.00
10/05/2022	R210 On 02-February-23			Bond Future	226.57	226.2577	226.5665	226.2577	0.00
10/05/2022	R210 On 04-May-23			Bond Future	227.59	227.2333	227.5869	227.2333	0.00
10/05/2022	R213 On 05-May-22			Bond Future	10.14	83.3223	83.3223	83.3223	0.00
10/05/2022	R213 On 04-August-22			Bond Future	10.65	83.0454	82.9060	83.0454	26,734.00
10/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	254	0	0	0	0.00
10/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	238	0	0	0	0.00
10/05/2022	R213 On 04-August-22	0000000	Call	Bond Future	246	0	0	0	0.00
10/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	3961	4	4	4	0.00
10/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	4046	4	4	4	0.00
10/05/2022	R213 On 04-August-22	0000000	Put	Bond Future	4003	4	4	4	0.00
10/05/2022	R213 On 03-November-22			Bond Future	10.85	80.6980	80.5785	80.6980	0.00
10/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1112	1	1	1	0.00
10/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	525	1	1	1	0.00
10/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	784	1	1	1	0.00
10/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	82	0	0	0	200.00
10/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	389	0	0	0	0.00
10/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1077	1	1	1	0.00
10/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1094	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
10/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	1061	1	1	1	0.00
10/05/2022	R213 On 03-November-22	0000000	Call	Bond Future	95	0	0	0	476.00
10/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	8297	8	8	8	0.00
10/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3326	3	3	3	200.00
10/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3264	3	3	3	0.00
10/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3295	3	3	3	0.00
10/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	5255	5	5	5	476.00
10/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	8601	8	9	8	0.00
10/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3922	4	4	4	476.00
10/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	4694	5	5	5	200.00
10/05/2022	R213 On 03-November-22	0000000	Put	Bond Future	3233	3	3	3	0.00
10/05/2022	R213 On 02-February-23			Bond Future	11.03	82.0472	81.9388	82.0472	0.00
10/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1275	1	1	1	912.00
10/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	957	1	1	1	0.00
10/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	156	0	0	0	476.00
10/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	943	1	1	1	0.00
10/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	5997	6	6	6	0.00
10/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	693	1	1	1	0.00
10/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	971	1	1	1	0.00
10/05/2022	R213 On 02-February-23	0000000	Call	Bond Future	1147	1	1	1	0.00
10/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4280	4	4	4	476.00
10/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	933	1	1	1	912.00
10/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4708	5	5	5	0.00
10/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4030	4	4	4	0.00
10/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4742	5	5	5	0.00
10/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	9180	9	9	9	0.00
10/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	5457	5	5	5	476.00
10/05/2022	R213 On 02-February-23	0000000	Put	Bond Future	4674	5	5	5	0.00
10/05/2022	R213 On 04-May-23			Bond Future	11.19	79.9434	79.8472	79.9434	0.00
10/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	1857	2	2	2	0.00
10/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	1839	2	2	2	0.00
10/05/2022	R213 On 04-May-23	0000000	Call	Bond Future	1876	2	2	2	0.00
10/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3854	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
10/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3907	4	4	4	0.00
10/05/2022	R213 On 04-May-23	0000000	Put	Bond Future	3880	4	4	4	0.00
10/05/2022	R214 On 05-May-22			Bond Future	10.89	66.4371	66.4371	66.4371	0.00
10/05/2022	R214 On 04-August-22			Bond Future	11.37	66.0438	65.5508	66.0438	15,134.00
10/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	727	1	1	1	0.00
10/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	745	1	1	1	0.00
10/05/2022	R214 On 04-August-22	0000000	Call	Bond Future	764	1	1	1	0.00
10/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2876	3	3	3	0.00
10/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2839	3	3	3	0.00
10/05/2022	R214 On 04-August-22	0000000	Put	Bond Future	2914	3	3	3	0.00
10/05/2022	R214 On 03-November-22			Bond Future	11.52	63.7055	63.2228	63.7055	0.00
10/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	1895	2	2	2	0.00
10/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	1870	2	2	2	0.00
10/05/2022	R214 On 03-November-22	0000000	Call	Bond Future	1846	2	2	2	0.00
10/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2767	3	3	3	0.00
10/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2795	3	3	3	0.00
10/05/2022	R214 On 03-November-22	0000000	Put	Bond Future	2825	3	3	3	0.00
10/05/2022	R214 On 02-February-23			Bond Future	11.67	64.7711	64.2906	64.7711	0.00
10/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1445	2	1	2	0.00
10/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1407	2	1	2	0.00
10/05/2022	R214 On 02-February-23	0000000	Call	Bond Future	1426	2	1	2	0.00
10/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	4560	4	5	4	0.00
10/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	4596	4	5	4	0.00
10/05/2022	R214 On 02-February-23	0000000	Put	Bond Future	4524	4	5	4	0.00
10/05/2022	R214 On 04-May-23			Bond Future	11.80	62.6178	62.1399	62.6178	0.00
10/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2179	2	2	2	0.00
10/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2136	2	2	2	0.00
10/05/2022	R214 On 04-May-23	0000000	Call	Bond Future	2158	2	2	2	0.00
10/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	4377	4	4	4	0.00
10/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	4409	4	4	4	0.00
10/05/2022	R214 On 04-May-23	0000000	Put	Bond Future	4345	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
10/05/2022	R248 On 05-May-22			Bond Future	10.84	83.6814	83.6814	83.6814	0.00
10/05/2022	R248 On 04-August-22			Bond Future	11.32	83.1017	82.5134	83.1017	188,921.00
10/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	7	0	0	0	0.00
10/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	838	1	1	1	1,700.00
10/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	150	0	0	0	0.00
10/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1076	1	1	1	0.00
10/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	60	0	0	0	1,700.00
10/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1051	1	1	1	0.00
10/05/2022	R248 On 04-August-22	0000000	Call	Bond Future	1026	1	1	1	0.00
10/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	3389	3	3	3	0.00
10/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	3343	3	3	3	0.00
10/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	6825	6	7	6	0.00
10/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	3297	3	3	3	50.00
10/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	3773	3	4	3	0.00
10/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	12435	12	12	12	0.00
10/05/2022	R248 On 04-August-22	0000000	Put	Bond Future	8314	8	8	8	0.00
10/05/2022	R248 On 03-November-22			Bond Future	11.48	79.8710	79.2959	79.8710	0.00
10/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2320	3	2	3	0.00
10/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2351	3	2	3	0.00
10/05/2022	R248 On 03-November-22	0000000	Call	Bond Future	2382	3	2	3	0.00
10/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	3494	3	3	3	0.00
10/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	3458	3	3	3	0.00
10/05/2022	R248 On 03-November-22	0000000	Put	Bond Future	3421	3	3	3	0.00
10/05/2022	R248 On 02-February-23			Bond Future	11.62	81.2073	80.6356	81.2073	0.00
10/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	1830	2	2	2	0.00
10/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	1855	2	2	2	0.00
10/05/2022	R248 On 02-February-23	0000000	Call	Bond Future	1880	2	2	2	0.00
10/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	5481	5	5	5	0.00
10/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	5526	5	6	5	0.00
10/05/2022	R248 On 02-February-23	0000000	Put	Bond Future	5571	5	6	5	0.00
10/05/2022	R248 On 04-May-23			Bond Future	11.75	78.2039	77.6358	78.2039	0.00
10/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	2709	3	3	3	0.00
10/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	2737	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
10/05/2022	R248 On 04-May-23	0000000	Call	Bond Future	2764	3	3	3	0.00
10/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	5338	5	5	5	0.00
10/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	5377	5	5	5	0.00
10/05/2022	R248 On 04-May-23	0000000	Put	Bond Future	5417	5	5	5	0.00