



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/08/2022 TO: 25/08/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	2025 On 03-November-22			Bond Future	167.16	167.0038	167.1581	167.0038	7,366.00
25/08/2022	2025 On 02-February-23			Bond Future	168.33	168.1742	168.3297	168.1742	1,918.00
25/08/2022	2025 On 04-May-23			Bond Future	171.58	171.4238	171.5808	171.4238	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
25/08/2022	2025 On 03-August-23			Bond Future	173.35	173.1900	173.3484	173.1900	0.00
25/08/2022	2025 On 02-November-23			Bond Future	176.57	176.4049	176.5666	176.4049	0.00
25/08/2022	2029 On 03-November-22			Bond Future	121.70	121.8350	121.7031	121.8350	1,519.00
25/08/2022	2029 On 02-February-23			Bond Future	123.81	123.9414	123.8063	123.9414	728.00
25/08/2022	2029 On 04-May-23			Bond Future	124.89	125.0248	124.8857	125.0248	0.00
25/08/2022	2029 On 03-August-23			Bond Future	127.47	127.6115	127.4686	127.6115	0.00
25/08/2022	2029 On 02-November-23			Bond Future	128.48	128.6223	128.4764	128.6223	0.00
25/08/2022	2030 On 03-November-22			Bond Future	10.33	89.9876	90.4994	89.9876	66,735.00
25/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	805	1	1	1	0.00
25/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	824	1	1	1	0.00
25/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1047	1	1	1	500.00
25/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	5674	5	6	5	0.00
25/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	294	0	0	0	500.00
25/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	843	1	1	1	0.00
25/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1900	2	2	2	0.00
25/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1636	2	2	2	0.00
25/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	3257	4	3	4	0.00
25/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	150	0	0	0	500.00
25/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1928	2	2	2	0.00
25/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1956	2	2	2	0.00
25/08/2022	2030 On 02-February-23			Bond Future	10.49	87.5162	88.0360	87.5162	5,200.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	5292	5	5	5	5,000.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	3879	4	4	4	0.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4005	4	4	4	0.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1165	1	1	1	0.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	907	1	1	1	388.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	188	0	0	0	102.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	290	0	0	0	388.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1059	1	1	1	0.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	855	1	1	1	0.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4619	4	5	4	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1134	1	1	1	0.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1149	1	1	1	0.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	868	1	1	1	0.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	349	0	0	0	0.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	272	0	0	0	0.00
25/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	702	1	1	1	0.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4528	5	5	5	102.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	8146	9	8	9	0.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	7089	8	7	8	0.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6910	7	7	7	0.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6382	7	6	7	0.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3573	4	4	4	102.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3355	4	3	4	0.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	876	1	1	1	0.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1072	1	1	1	388.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4069	4	4	4	0.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3933	4	4	4	0.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4034	4	4	4	0.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3415	4	3	4	0.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3385	4	3	4	0.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1118	1	1	1	0.00
25/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	706	1	1	1	0.00
25/08/2022	2030 On 04-May-23			Bond Future	10.63	89.1910	89.7200	89.1910	0.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	8482	8	8	8	0.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	5343	5	5	5	0.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	6698	6	7	6	0.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	8243	8	8	8	0.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2382	2	2	2	0.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2634	2	3	2	350.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	857	1	1	1	150.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1375	1	1	1	1,080.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	4488	4	4	4	0.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2125	2	2	2	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2338	2	2	2	0.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2360	2	2	2	0.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	945	1	1	1	479.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1067	1	1	1	388.00
25/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	454	0	0	0	388.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	7766	8	8	8	0.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5573	6	6	6	0.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4861	5	5	5	0.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5245	6	5	6	0.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2798	3	3	3	0.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2819	3	3	3	0.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3045	3	3	3	0.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1474	2	1	2	150.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4168	5	4	5	0.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2549	3	3	3	0.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2776	3	3	3	0.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	579	1	1	1	479.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	838	1	1	1	1,080.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1176	1	1	1	388.00
25/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	548	1	1	1	350.00
25/08/2022	2030 On 03-August-23			Bond Future	10.75	87.0126	87.5517	87.0126	0.00
25/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	8147	8	8	8	0.00
25/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4422	4	4	4	0.00
25/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	9116	9	9	9	0.00
25/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4367	4	4	4	0.00
25/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4395	4	4	4	0.00
25/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2157	2	2	2	1,012.00
25/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2660	2	3	2	350.00
25/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3100	3	3	3	0.00
25/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1920	2	2	2	0.00
25/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1946	2	2	2	0.00
25/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	686	1	1	1	350.00
25/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3663	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
25/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	837	1	1	1	1,012.00
25/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1933	2	2	2	0.00
25/08/2022	2030 On 02-November-23			Bond Future	10.92	88.6068	89.1560	88.6068	0.00
25/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2948	3	3	3	0.00
25/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2927	3	3	3	0.00
25/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2905	3	3	3	0.00
25/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3411	4	3	4	0.00
25/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3392	4	3	4	0.00
25/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3372	4	3	4	0.00
25/08/2022	2032 On 03-November-22			Bond Future	10.78	85.6052	86.1544	85.6052	157,145.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	18	0	0	0	180.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	32	0	0	0	500.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	4334	4	4	4	0.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	7592	7	8	7	0.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1242	1	1	1	0.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1267	1	1	1	750.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	3924	4	4	4	0.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	417	0	0	0	500.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	860	1	1	1	0.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1007	1	1	1	0.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	307	0	0	0	0.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	22	0	0	0	454.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	359	0	0	0	0.00
25/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	166	0	0	0	750.00
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4825	5	5	5	0.00
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3907	4	4	4	454.00
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3683	4	4	4	180.00
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7898	8	8	8	0.00
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7324	8	7	8	0.00
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2164	3	2	3	180.00
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	8189	9	8	9	0.00
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2391	3	2	3	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3466	4	3	4	0.00
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	507	1	1	1	7,500.00
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1841	2	2	2	0.00
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1868	2	2	2	0.00
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	105	0	0	0	750.00
25/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	424	1	0	1	500.00
25/08/2022	2032 On 02-February-23			Bond Future	10.94	87.0652	87.6231	87.0652	18.00
25/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	5483	5	5	5	0.00
25/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	9012	9	9	9	0.00
25/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1267	1	1	1	0.00
25/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1284	1	1	1	0.00
25/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	915	1	1	1	0.00
25/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	224	0	0	0	454.00
25/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	4937	5	5	5	0.00
25/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1302	1	1	1	0.00
25/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1490	1	1	1	0.00
25/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1855	2	2	2	750.00
25/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1004	1	1	1	500.00
25/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	299	0	0	0	500.00
25/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	625	1	1	1	750.00
25/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	6040	7	6	7	0.00
25/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	8248	9	8	9	0.00
25/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4779	5	5	5	0.00
25/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3244	4	3	4	0.00
25/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3770	4	4	4	454.00
25/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4113	4	4	4	0.00
25/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1224	1	1	1	0.00
25/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	9097	10	9	10	0.00
25/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5015	5	5	5	454.00
25/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4148	5	4	5	0.00
25/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4183	5	4	5	0.00
25/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	416	0	0	0	750.00
25/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1054	1	1	1	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	2032 On 04-May-23			Bond Future	11.07	84.5701	85.1379	84.5701	0.00
25/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2039	2	2	2	400.00
25/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2595	2	3	2	0.00
25/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2619	2	3	2	0.00
25/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2644	2	3	2	0.00
25/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3948	4	4	4	400.00
25/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	11202	11	11	11	0.00
25/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	490	1	0	1	400.00
25/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3565	4	4	4	0.00
25/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3591	4	4	4	0.00
25/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3618	4	4	4	0.00
25/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4338	5	4	5	0.00
25/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	2493	3	2	3	0.00
25/08/2022	2032 On 03-August-23			Bond Future	11.19	86.3066	86.8852	86.3066	2,600.00
25/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5188	5	5	5	0.00
25/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5219	5	5	5	0.00
25/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5656	5	6	5	5,000.00
25/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5249	5	5	5	0.00
25/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2491	3	2	3	0.00
25/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2295	3	2	3	0.00
25/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2507	3	3	3	0.00
25/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2522	3	3	3	0.00
25/08/2022	2032 On 02-November-23			Bond Future	11.35	83.7317	84.3212	83.7317	0.00
25/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3534	3	4	3	0.00
25/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3558	3	4	3	0.00
25/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3582	3	4	3	0.00
25/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4118	4	4	4	0.00
25/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4142	4	4	4	0.00
25/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4165	4	4	4	0.00
25/08/2022	2033 On 03-November-22			Bond Future	114.51	114.4918	114.5101	114.4918	1,287.00
25/08/2022	2033 On 02-February-23			Bond Future	116.49	116.4710	116.4887	116.4710	6,141.00
25/08/2022	2033 On 04-May-23			Bond Future	117.34	117.3233	117.3403	117.3233	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
25/08/2022	2033 On 03-August-23			Bond Future	119.77	119.7503	119.7668	119.7503	0.00
25/08/2022	2033 On 02-November-23			Bond Future	120.54	120.5253	120.5416	120.5253	0.00
25/08/2022	2037 On 03-November-22			Bond Future	11.19	82.5148	83.3270	82.5148	66,092.00
25/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	2225	2	2	2	0.00
25/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	2260	2	2	2	0.00
25/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	2296	2	2	2	0.00
25/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1562	2	2	2	0.00
25/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1586	2	2	2	0.00
25/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1538	2	2	2	0.00
25/08/2022	2037 On 02-February-23			Bond Future	11.34	79.6657	80.4911	79.6657	71,477.00
25/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2276	2	2	2	636.00
25/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2141	2	2	2	0.00
25/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	5246	5	5	5	0.00
25/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2088	2	2	2	0.00
25/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2114	2	2	2	0.00
25/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3897	4	4	4	0.00
25/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3932	4	4	4	0.00
25/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3863	4	4	4	0.00
25/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3694	4	4	4	0.00
25/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	1632	2	2	2	636.00
25/08/2022	2037 On 04-May-23			Bond Future	11.46	81.1912	82.0316	81.1912	0.00
25/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	4742	4	5	4	400.00
25/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2507	2	3	2	400.00
25/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	12403	12	12	12	0.00
25/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3279	3	3	3	0.00
25/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3221	3	3	3	0.00
25/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3250	3	3	3	0.00
25/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4131	5	4	5	0.00
25/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	5063	6	5	6	0.00
25/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	698	1	1	1	400.00
25/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4161	5	4	5	0.00
25/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4101	5	4	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
25/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	2922	3	3	3	0.00
25/08/2022	2037 On 03-August-23			Bond Future	11.57	78.5990	79.4560	78.5990	0.00
25/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6187	6	6	6	0.00
25/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6118	6	6	6	0.00
25/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6152	6	6	6	0.00
25/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3069	3	3	3	0.00
25/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3089	3	3	3	0.00
25/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3050	3	3	3	0.00
25/08/2022	2037 On 02-November-23			Bond Future	11.71	80.0386	80.9115	80.0386	0.00
25/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4284	4	4	4	0.00
25/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4256	4	4	4	0.00
25/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4312	4	4	4	0.00
25/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5172	6	5	6	0.00
25/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5143	6	5	6	0.00
25/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5115	6	5	6	0.00
25/08/2022	2038 On 03-November-22			Bond Future	129.72	129.2157	129.7192	129.2157	5,518.00
25/08/2022	2038 On 02-February-23			Bond Future	130.03	129.5184	130.0294	129.5184	0.00
25/08/2022	2038 On 04-May-23			Bond Future	132.54	132.0218	132.5415	132.0218	0.00
25/08/2022	2038 On 03-August-23			Bond Future	133.28	132.7513	133.2802	132.7513	0.00
25/08/2022	2038 On 02-November-23			Bond Future	135.75	135.2150	135.7540	135.2150	0.00
25/08/2022	2040 On 03-November-22			Bond Future	11.27	84.4160	85.3243	84.4160	61,912.00
25/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	87	0	0	0	0.00
25/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	429	0	0	0	1,600.00
25/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2851	2	3	2	0.00
25/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2495	2	2	2	0.00
25/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	739	1	1	1	0.00
25/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2089	2	2	2	1,600.00
25/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	569	0	1	0	1,078.00
25/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	5130	4	5	4	0.00
25/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	7779	7	8	7	0.00
25/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2418	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2456	2	2	2	0.00
25/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1751	1	2	1	1,078.00
25/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2204	3	2	3	0.00
25/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1586	2	2	2	0.00
25/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	576	1	1	1	0.00
25/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4974	6	5	6	0.00
25/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1889	2	2	2	0.00
25/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	3886	5	4	5	0.00
25/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1369	2	1	2	0.00
25/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	221	0	0	0	1,078.00
25/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1638	2	2	2	0.00
25/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1611	2	2	2	0.00
25/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4411	5	4	5	0.00
25/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	8284	9	8	9	0.00
25/08/2022	2040 On 02-February-23			Bond Future	11.41	81.3490	82.2721	81.3490	64,040.00
25/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5809	5	6	5	0.00
25/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2285	2	2	2	0.00
25/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2313	2	2	2	0.00
25/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	602	0	1	0	388.00
25/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	572	0	1	0	0.00
25/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	6539	6	7	6	0.00
25/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	6670	6	7	6	0.00
25/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2342	2	2	2	0.00
25/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2548	2	3	2	621.00
25/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1834	2	2	2	0.00
25/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1908	2	2	2	388.00
25/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4844	5	5	5	0.00
25/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	3955	4	4	4	0.00
25/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1747	2	2	2	621.00
25/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4210	5	4	5	0.00
25/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1445	2	1	2	388.00
25/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1487	2	1	2	0.00
25/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	9026	10	9	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	8834	10	9	10	0.00
25/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4972	6	5	6	0.00
25/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4247	5	4	5	0.00
25/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4285	5	4	5	0.00
25/08/2022	2040 On 04-May-23			Bond Future	11.53	82.9069	83.8469	82.9069	0.00
25/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	11786	11	12	11	0.00
25/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3685	3	4	3	0.00
25/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3878	3	4	3	486.00
25/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	1862	2	2	2	486.00
25/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	2289	2	2	2	388.00
25/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3653	3	4	3	0.00
25/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	990	1	1	1	388.00
25/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	8916	8	9	8	0.00
25/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3717	3	4	3	0.00
25/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4326	5	4	5	0.00
25/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	7105	8	7	8	0.00
25/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1616	2	2	2	388.00
25/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1002	1	1	1	486.00
25/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	10236	11	10	11	0.00
25/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4390	5	4	5	0.00
25/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	6236	7	6	7	0.00
25/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4171	5	4	5	0.00
25/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4358	5	4	5	0.00
25/08/2022	2040 On 03-August-23			Bond Future	11.63	80.0997	81.0583	80.0997	0.00
25/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6786	6	7	6	0.00
25/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6749	6	7	6	0.00
25/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6823	6	7	6	0.00
25/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3280	4	3	4	0.00
25/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3320	4	3	4	0.00
25/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3300	4	3	4	0.00
25/08/2022	2040 On 02-November-23			Bond Future	11.77	81.5667	82.5430	81.5667	0.00
25/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4624	4	5	4	0.00
25/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4594	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4564	4	5	4	0.00
25/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5715	6	6	6	0.00
25/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5651	6	6	6	0.00
25/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5683	6	6	6	0.00
25/08/2022	2044 On 03-November-22			Bond Future	11.25	81.3922	82.2871	81.3922	72,331.00
25/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2533	2	3	2	0.00
25/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2572	2	3	2	0.00
25/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	91	0	0	0	420.00
25/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	454	0	0	0	1,600.00
25/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	782	1	1	1	420.00
25/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2191	2	2	2	1,600.00
25/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2611	2	3	2	0.00
25/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1570	2	2	2	0.00
25/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1874	2	2	2	0.00
25/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1596	2	2	2	0.00
25/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	3898	5	4	5	0.00
25/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	5012	6	5	6	0.00
25/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	8439	9	8	9	0.00
25/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1622	2	2	2	0.00
25/08/2022	2044 On 02-February-23			Bond Future	11.38	78.3989	79.3083	78.3989	33,819.00
25/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2585	2	3	2	0.00
25/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2524	2	3	2	0.00
25/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2555	2	3	2	0.00
25/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4096	5	4	5	0.00
25/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4133	5	4	5	0.00
25/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4059	5	4	5	0.00
25/08/2022	2044 On 04-May-23			Bond Future	11.49	79.9004	80.8264	79.9004	0.00
25/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3905	3	4	3	0.00
25/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	5030	0	5	0	0.00
25/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	5986	0	6	0	0.00
25/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3872	3	4	3	0.00
25/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3839	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4375	5	4	5	0.00
25/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4343	5	4	5	0.00
25/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	3404	0	3	0	4,000.00
25/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	2832	0	3	0	4,000.00
25/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4312	5	4	5	0.00
25/08/2022	2044 On 03-August-23			Bond Future	11.59	77.1568	78.1011	77.1568	0.00
25/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6896	6	7	6	0.00
25/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6820	6	7	6	0.00
25/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6858	6	7	6	0.00
25/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3399	4	3	4	0.00
25/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3420	4	3	4	0.00
25/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3379	4	3	4	0.00
25/08/2022	2044 On 02-November-23			Bond Future	11.72	78.5698	79.5316	78.5698	0.00
25/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4727	4	5	4	0.00
25/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4758	4	5	4	0.00
25/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4789	4	5	4	0.00
25/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5711	6	6	6	0.00
25/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5744	6	6	6	0.00
25/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5776	6	6	6	0.00
25/08/2022	2046 On 03-November-22			Bond Future	115.82	115.8166	115.8167	115.8166	15,983.00
25/08/2022	2046 On 02-February-23			Bond Future	117.82	117.8190	117.8182	117.8190	0.00
25/08/2022	2046 On 04-May-23			Bond Future	118.03	118.0360	118.0337	118.0360	0.00
25/08/2022	2046 On 03-August-23			Bond Future	120.48	120.4796	120.4763	120.4796	0.00
25/08/2022	2046 On 02-November-23			Bond Future	120.58	120.5815	120.5774	120.5815	0.00
25/08/2022	2050 On 03-November-22			Bond Future	118.96	119.1625	118.9647	119.1625	11,715.00
25/08/2022	2050 On 02-February-23			Bond Future	118.87	119.0765	118.8743	119.0765	0.00
25/08/2022	2050 On 04-May-23			Bond Future	121.17	121.3780	121.1707	121.3780	0.00
25/08/2022	2050 On 03-August-23			Bond Future	121.45	121.6661	121.4531	121.6661	0.00
25/08/2022	2050 On 02-November-23			Bond Future	123.71	123.9242	123.7072	123.9242	0.00
25/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	AL37 On 03-November-22			Index Future	834.92	831.6170	834.9190	831.6170	0.00
25/08/2022	AL37 On 02-February-23			Index Future	849.14	845.7900	849.1420	845.7900	0.00
25/08/2022	AL37 On 04-May-23			Index Future	865.33	861.9230	865.3320	861.9230	0.00
25/08/2022	AL37 On 03-August-23			Index Future	883.02	879.5470	883.0200	879.5470	0.00
25/08/2022	AL37 On 02-November-23			Index Future	899.23	895.6910	899.2280	895.6910	0.00
25/08/2022	AL7T On 03-November-22			Index Future	951.89	957.7550	951.8890	957.7550	0.00
25/08/2022	AL7T On 02-February-23			Index Future	968.11	974.0790	968.1050	974.0790	0.00
25/08/2022	AL7T On 04-May-23			Index Future	986.56	992.6590	986.5630	992.6590	0.00
25/08/2022	AL7T On 03-August-23			Index Future	1006.73	1012.9560	1006.7290	1012.9560	0.00
25/08/2022	AL7T On 02-November-23			Index Future	1025.21	1031.5480	1025.2080	1031.5480	0.00
25/08/2022	ALBI On 03-November-22			Index Future	850.17	843.5690	850.1730	843.5690	135.00
25/08/2022	ALBI On 02-February-23			Index Future	864.66	857.9460	864.6570	857.9460	0.00
25/08/2022	ALBI On 04-May-23			Index Future	881.14	874.3110	881.1420	874.3110	0.00
25/08/2022	ALBI On 03-August-23			Index Future	899.15	892.1890	899.1530	892.1890	0.00
25/08/2022	ALBI On 02-November-23			Index Future	915.66	908.5640	915.6580	908.5640	0.00
25/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/08/2022	ES33 On 03-November-22			Bond Future	12.01	73.4742	74.1282	73.4742	0.00
25/08/2022	ES33 On 02-February-23			Bond Future	12.21	74.7448	75.4095	74.7448	350.00
25/08/2022	ES33 On 04-May-23			Bond Future	12.37	72.3980	73.0749	72.3980	0.00
25/08/2022	ES33 On 03-August-23			Bond Future	12.53	73.9002	74.5906	73.9002	0.00
25/08/2022	ES33 On 02-November-23			Bond Future	12.72	71.4797	72.1830	71.4797	0.00
25/08/2022	ES42 On 03-November-22			Bond Future	12.33	71.5414	72.2988	71.5414	0.00
25/08/2022	ES42 On 02-February-23			Bond Future	12.50	72.7798	73.5498	72.7798	4,769.00
25/08/2022	ES42 On 04-May-23			Bond Future	12.65	69.9256	70.7097	69.9256	0.00
25/08/2022	ES42 On 03-August-23			Bond Future	12.79	71.3798	72.1797	71.3798	0.00
25/08/2022	ES42 On 02-November-23			Bond Future	12.96	68.4419	69.2567	68.4419	0.00
25/08/2022	GOVI On 03-November-22			GOVI	838.36	831.8310	838.3580	831.8310	870.00
25/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	179280	11	18	11	0.00
25/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	179480	11	18	11	0.00
25/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	179380	11	18	11	0.00
25/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
25/08/2022	GOVI On 02-February-23			GOVI	852.64	846.0080	852.6400	846.0080	0.00
25/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	18000	0	2	0	0.00
25/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	18200	0	2	0	0.00
25/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	18100	0	2	0	0.00
25/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	5	0	5	0.00
25/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	5	0	5	0.00
25/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	5	0	5	0.00
25/08/2022	GOVI On 04-May-23			GOVI	868.90	862.1460	868.8970	862.1460	0.00
25/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	160170	9	16	9	0.00
25/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	160370	9	16	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
25/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	160270	9	16	9	0.00
25/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
25/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
25/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
25/08/2022	GOVI On 03-August-23			GOVI	886.66	879.7740	886.6570	879.7740	0.00
25/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	494270	43	49	43	0.00
25/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	494470	43	49	43	0.00
25/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	494370	43	49	43	0.00
25/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
25/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
25/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
25/08/2022	GOVI On 02-November-23			GOVI	902.93	895.9220	902.9330	895.9220	0.00
25/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	171330	10	17	10	0.00
25/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	171230	10	17	10	0.00
25/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	171130	10	17	10	0.00
25/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
25/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
25/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
25/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/08/2022	IGOV On 03-November-22			Index Future	324.77	324.4720	324.7660	324.4720	703.00
25/08/2022	IGOV On 02-February-23			Index Future	330.38	330.0810	330.3780	330.0810	0.00
25/08/2022	IGOV On 04-May-23			Index Future	336.75	336.4540	336.7540	336.4540	0.00
25/08/2022	IGOV On 03-August-23			Index Future	343.71	343.4090	343.7130	343.4090	0.00
25/08/2022	IGOV On 02-November-23			Index Future	350.10	349.7860	350.0960	349.7860	0.00
25/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
25/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	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
25/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.84	94.1550	94.1650	94.1550	0.00
25/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.47	93.5250	93.5350	93.5250	0.00
25/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.55	93.4200	93.4500	93.4200	0.00
25/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.97	93.0350	93.0350	93.0350	68.00
25/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.05	92.9400	92.9500	92.9400	0.00
25/08/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.29	92.6900	92.7100	92.6900	0.00
25/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.43	92.5500	92.5700	92.5500	0.00
25/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.86	92.1350	92.1450	92.1350	0.00
25/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.97	92.0150	92.0350	92.0150	75.00
25/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.97	92.0000	92.0300	92.0000	272.00
25/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.98	92.0100	92.0200	92.0100	0.00
25/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.98	92.0150	92.0250	92.0150	0.00
25/08/2022	R023 On 03-November-22			Bond Future	7.30	101.5805	101.5994	101.5805	23,960.00
25/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
25/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
25/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
25/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	318	0	0	0	0.00
25/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	321	0	0	0	0.00
25/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	315	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	R035 On 03-November-22			Bond Future	11.03	86.4957	87.3299	86.4957	59,459.00
25/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	67	0	0	0	582.00
25/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	320	0	0	0	976.00
25/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2158	2	2	2	0.00
25/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2123	2	2	2	0.00
25/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	680	0	1	0	0.00
25/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2192	2	2	2	0.00
25/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	9157	8	9	8	0.00
25/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1671	1	2	1	0.00
25/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1858	1	2	1	976.00
25/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1917	2	2	2	582.00
25/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	86	0	0	0	976.00
25/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1488	2	1	2	0.00
25/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	3492	4	3	4	582.00
25/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1537	2	2	2	0.00
25/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1512	2	2	2	0.00
25/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1746	2	2	2	0.00
25/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	4839	6	5	6	0.00
25/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	7738	9	8	9	0.00
25/08/2022	R035 On 02-February-23			Bond Future	11.18	87.9699	88.8177	87.9699	106,331.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5841	5	6	5	0.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	11166	10	11	10	0.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2536	2	3	2	976.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2566	2	3	2	0.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2019	2	2	2	0.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	895	1	1	1	976.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1506	1	2	1	388.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2044	2	2	2	0.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5680	5	6	5	0.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2070	2	2	2	0.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	395	0	0	0	582.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1549	1	2	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
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1424	1	1	1	0.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	424	0	0	0	0.00
25/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	455	0	0	0	388.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8491	9	8	9	0.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4927	6	5	6	0.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4764	5	5	5	0.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4684	5	5	5	582.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	6275	7	6	7	0.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8961	10	9	10	0.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3871	4	4	4	0.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	410	1	0	1	976.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3906	4	4	4	0.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8725	9	9	9	0.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3940	4	4	4	0.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3297	4	3	4	582.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3327	4	3	4	0.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1387	2	1	2	388.00
25/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1442	2	1	2	0.00
25/08/2022	R035 On 04-May-23			Bond Future	11.31	85.1501	86.0134	85.1501	0.00
25/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3380	3	3	3	0.00
25/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	785	1	1	1	388.00
25/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1516	1	2	1	491.00
25/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	7776	7	8	7	0.00
25/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3236	3	3	3	491.00
25/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3322	3	3	3	0.00
25/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3351	3	3	3	0.00
25/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1845	2	2	2	388.00
25/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	10694	10	11	10	0.00
25/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	907	1	1	1	491.00
25/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	6025	7	6	7	0.00
25/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1550	2	2	2	388.00
25/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3884	4	4	4	0.00
25/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	6805	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
25/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	9716	10	10	10	0.00
25/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4028	4	4	4	0.00
25/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3941	4	4	4	0.00
25/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3913	4	4	4	0.00
25/08/2022	R035 On 03-August-23			Bond Future	11.42	86.8970	87.7773	86.8970	0.00
25/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6084	6	6	6	0.00
25/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6119	6	6	6	0.00
25/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6153	6	6	6	0.00
25/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	2971	3	3	3	0.00
25/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	2990	3	3	3	0.00
25/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	3008	3	3	3	0.00
25/08/2022	R035 On 02-November-23			Bond Future	11.57	83.9907	84.8873	83.9907	0.00
25/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4246	4	4	4	0.00
25/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4191	4	4	4	0.00
25/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4218	4	4	4	0.00
25/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5028	5	5	5	0.00
25/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5057	6	5	6	0.00
25/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5000	5	5	5	0.00
25/08/2022	R186 On 03-November-22			Bond Future	8.87	109.0893	109.5224	109.0893	64,280.00
25/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	188	0	0	0	4,310.00
25/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	458	0	0	0	0.00
25/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	1019	1	1	1	0.00
25/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	447	0	0	0	0.00
25/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	435	0	0	0	0.00
25/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1631	2	2	2	0.00
25/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1607	2	2	2	0.00
25/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	874	1	1	1	4,310.00
25/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1583	2	2	2	0.00
25/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2457	3	2	3	0.00
25/08/2022	R186 On 02-February-23			Bond Future	9.02	105.6528	106.0925	105.6528	0.00
25/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	576	0	1	0	0.00
25/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	568	0	1	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
25/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	559	0	1	0	0.00
25/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2916	3	3	3	0.00
25/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2891	3	3	3	0.00
25/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2866	3	3	3	0.00
25/08/2022	R186 On 04-May-23			Bond Future	9.13	107.6734	108.1205	107.6734	0.00
25/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1309	1	1	1	0.00
25/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1295	1	1	1	0.00
25/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1323	1	1	1	0.00
25/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2256	3	2	3	0.00
25/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2273	3	2	3	0.00
25/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2238	3	2	3	0.00
25/08/2022	R186 On 03-August-23			Bond Future	9.21	104.5777	105.0332	104.5777	0.00
25/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2943	3	3	3	0.00
25/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2904	3	3	3	0.00
25/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2923	3	3	3	0.00
25/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1382	2	1	2	0.00
25/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1392	2	1	2	0.00
25/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1373	2	1	2	0.00
25/08/2022	R186 On 02-November-23			Bond Future	9.37	106.4941	106.9580	106.4941	0.00
25/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2116	2	2	2	0.00
25/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2101	2	2	2	0.00
25/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2132	2	2	2	0.00
25/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2056	2	2	2	0.00
25/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2079	2	2	2	0.00
25/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2067	2	2	2	0.00
25/08/2022	R197 On 03-November-22			Bond Future	337.98	337.7336	337.9841	337.7336	831.00
25/08/2022	R197 On 02-February-23			Bond Future	334.90	334.6527	334.9047	334.6527	0.00
25/08/2022	R197 On 04-May-23			Bond Future	341.38	341.1221	341.3760	341.1221	0.00
25/08/2022	R197 On 03-August-23			Bond Future	339.20	338.9506	339.2046	338.9506	0.00
25/08/2022	R197 On 02-November-23			Bond Future	345.50	345.2399	345.4990	345.2399	0.00
25/08/2022	R202 On 03-November-22			Bond Future	250.97	250.3580	250.9678	250.3580	6,148.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2022	R202 On 02-February-23			Bond Future	250.57	249.9483	250.5666	249.9483	460.00
25/08/2022	R202 On 04-May-23			Bond Future	255.41	254.7786	255.4066	254.7786	0.00
25/08/2022	R202 On 03-August-23			Bond Future	255.78	255.1463	255.7841	255.1463	0.00
25/08/2022	R202 On 02-November-23			Bond Future	260.53	259.8818	260.5319	259.8818	0.00
25/08/2022	R209 On 03-November-22			Bond Future	11.02	66.9755	67.6783	66.9755	20,217.00
25/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	113	0	0	0	7,750.00
25/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1577	1	2	1	0.00
25/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	3156	3	3	3	0.00
25/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	510	0	1	0	0.00
25/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1522	1	2	1	0.00
25/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1549	1	2	1	0.00
25/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	6	0	0	0	6,000.00
25/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	17	0	0	0	0.00
25/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1605	1	2	1	0.00
25/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	5152	5	5	5	0.00
25/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	273	0	0	0	7,750.00
25/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1534	2	2	2	0.00
25/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	3292	4	3	4	0.00
25/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	8656	9	9	9	0.00
25/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	10214	11	10	11	0.00
25/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1584	2	2	2	0.00
25/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1609	2	2	2	6,000.00
25/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	692	1	1	1	0.00
25/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1559	2	2	2	0.00
25/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	5741	6	6	6	6,000.00
25/08/2022	R209 On 02-February-23			Bond Future	11.15	68.1177	68.8320	68.1177	2,066.00
25/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1703	1	2	1	0.00
25/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1659	1	2	1	0.00
25/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1681	1	2	1	0.00
25/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3530	4	4	4	0.00
25/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3593	4	4	4	0.00
25/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3562	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
25/08/2022	R209 On 04-May-23			Bond Future	11.26	66.2687	66.9960	66.2687	1,250.00
25/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	7121	7	7	7	0.00
25/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2531	2	3	2	0.00
25/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2800	2	3	2	0.00
25/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2750	2	3	2	0.00
25/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2775	2	3	2	0.00
25/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	871	1	1	1	7,500.00
25/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	7685	8	8	8	0.00
25/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3589	4	4	4	0.00
25/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3616	4	4	4	0.00
25/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3563	4	4	4	0.00
25/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3862	4	4	4	7,500.00
25/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	1248	1	1	1	7,500.00
25/08/2022	R209 On 03-August-23			Bond Future	11.35	67.6292	68.3708	67.6292	0.00
25/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5441	5	5	5	0.00
25/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5380	5	5	5	0.00
25/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5410	5	5	5	0.00
25/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2566	3	3	3	0.00
25/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2599	3	3	3	0.00
25/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2582	3	3	3	0.00
25/08/2022	R209 On 02-November-23			Bond Future	11.48	65.7197	66.4751	65.7197	0.00
25/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3733	3	4	3	0.00
25/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3685	3	4	3	0.00
25/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3709	3	4	3	0.00
25/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4420	5	4	5	0.00
25/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4445	5	4	5	0.00
25/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4394	5	4	5	0.00
25/08/2022	R210 On 03-November-22			Bond Future	229.94	229.4354	229.9387	229.4354	732.00
25/08/2022	R210 On 02-February-23			Bond Future	233.91	233.4022	233.9124	233.4022	300.00
25/08/2022	R210 On 04-May-23			Bond Future	235.31	234.7892	235.3066	234.7892	0.00
25/08/2022	R210 On 03-August-23			Bond Future	240.17	239.6478	240.1743	239.6478	0.00
25/08/2022	R210 On 02-November-23			Bond Future	241.40	240.8611	241.3961	240.8611	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
25/08/2022	R213 On 03-November-22			Bond Future	10.65	81.0334	81.5278	81.0334	34,268.00
25/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	12	0	0	0	200.00
25/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	172	0	0	0	0.00
25/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	858	1	1	1	0.00
25/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	277	0	0	0	0.00
25/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	511	0	1	0	0.00
25/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	16	0	0	0	476.00
25/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	820	1	1	1	0.00
25/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	839	1	1	1	0.00
25/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	801	1	1	1	0.00
25/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2118	2	2	2	200.00
25/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2059	2	2	2	0.00
25/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2088	2	2	2	0.00
25/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	7269	8	7	8	0.00
25/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2699	3	3	3	476.00
25/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	3497	4	3	4	200.00
25/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2031	2	2	2	0.00
25/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	4090	5	4	5	476.00
25/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	7581	8	8	8	0.00
25/08/2022	R213 On 02-February-23			Bond Future	10.81	82.4144	82.9167	82.4144	0.00
25/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1391	1	1	1	912.00
25/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1048	1	1	1	0.00
25/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	206	0	0	0	476.00
25/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1033	1	1	1	0.00
25/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	6566	6	7	6	0.00
25/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	766	1	1	1	0.00
25/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1062	1	1	1	0.00
25/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1253	1	1	1	0.00
25/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3407	4	3	4	476.00
25/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	524	1	1	1	912.00
25/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3821	4	4	4	0.00
25/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3168	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
25/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3854	4	4	4	0.00
25/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	8253	9	8	9	0.00
25/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4551	5	5	5	476.00
25/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3788	4	4	4	0.00
25/08/2022	R213 On 04-May-23			Bond Future	10.94	80.4390	80.9501	80.4390	0.00
25/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2290	2	2	2	0.00
25/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2269	2	2	2	0.00
25/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2312	2	2	2	0.00
25/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3186	3	3	3	0.00
25/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3234	4	3	4	0.00
25/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3210	3	3	3	0.00
25/08/2022	R213 On 03-August-23			Bond Future	11.06	82.0883	82.6092	82.0883	0.00
25/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4542	4	5	4	0.00
25/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4514	4	5	4	0.00
25/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4570	4	5	4	0.00
25/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2148	2	2	2	0.00
25/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2162	2	2	2	0.00
25/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2134	2	2	2	0.00
25/08/2022	R213 On 02-November-23			Bond Future	11.23	80.0447	80.5753	80.0447	0.00
25/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3162	3	3	3	0.00
25/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3140	3	3	3	0.00
25/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3185	3	3	3	0.00
25/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3602	4	4	4	0.00
25/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3643	4	4	4	0.00
25/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3622	4	4	4	0.00
25/08/2022	R214 On 03-November-22			Bond Future	11.19	64.2761	65.0089	64.2761	25,545.00
25/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2179	2	2	2	0.00
25/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2212	2	2	2	0.00
25/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2147	2	2	2	0.00
25/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1297	2	1	2	0.00
25/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1318	2	1	2	0.00
25/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1340	2	1	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
25/08/2022	R214 On 02-February-23			Bond Future	11.32	65.3715	66.1163	65.3715	64,507.00
25/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2072	2	2	2	0.00
25/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2023	2	2	2	0.00
25/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2047	2	2	2	0.00
25/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3356	4	3	4	0.00
25/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3387	4	3	4	0.00
25/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3325	4	3	4	0.00
25/08/2022	R214 On 04-May-23			Bond Future	11.42	63.3244	64.0828	63.3244	0.00
25/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3302	3	3	3	0.00
25/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3246	3	3	3	0.00
25/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3274	3	3	3	0.00
25/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3551	4	4	4	0.00
25/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3576	4	4	4	0.00
25/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3525	4	4	4	0.00
25/08/2022	R214 On 03-August-23			Bond Future	11.51	64.6234	65.3969	64.6234	0.00
25/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5865	5	6	5	0.00
25/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5801	5	6	5	0.00
25/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5833	5	6	5	0.00
25/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2643	3	3	3	0.00
25/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2626	3	3	3	0.00
25/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2610	3	3	3	0.00
25/08/2022	R214 On 02-November-23			Bond Future	11.63	62.5129	63.3007	62.5129	0.00
25/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3878	4	4	4	0.00
25/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3929	4	4	4	0.00
25/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3904	4	4	4	0.00
25/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4809	5	5	5	0.00
25/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4836	5	5	5	0.00
25/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4781	5	5	5	0.00
25/08/2022	R248 On 03-November-22			Bond Future	11.18	80.3587	81.3157	80.3587	256,949.00
25/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	81	0	0	0	0.00
25/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2591	2	3	2	950.00
25/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2631	2	3	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
25/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	5366	5	5	5	0.00
25/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	776	1	1	1	0.00
25/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2672	2	3	2	0.00
25/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2207	2	2	2	0.00
25/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	596	0	1	0	950.00
25/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	4747	6	5	6	0.00
25/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	2043	3	2	3	0.00
25/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1746	2	2	2	0.00
25/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1718	2	2	2	0.00
25/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	4179	5	4	5	0.00
25/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	637	1	1	1	0.00
25/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	8966	10	9	10	0.00
25/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1691	2	2	2	0.00
25/08/2022	R248 On 02-February-23			Bond Future	11.30	81.7650	82.7378	81.7650	0.00
25/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2693	2	3	2	2,700.00
25/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2566	2	3	2	0.00
25/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2598	2	3	2	0.00
25/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	993	1	1	1	2,700.00
25/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2629	2	3	2	0.00
25/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4128	5	4	5	0.00
25/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4053	5	4	5	0.00
25/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	7496	8	7	8	0.00
25/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4166	5	4	5	0.00
25/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4205	5	4	5	0.00
25/08/2022	R248 On 04-May-23			Bond Future	11.40	78.8711	79.8617	78.8711	0.00
25/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4033	4	4	4	0.00
25/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4067	4	4	4	0.00
25/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4102	4	4	4	0.00
25/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4450	5	4	5	0.00
25/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4482	5	4	5	0.00
25/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4515	5	5	5	0.00
25/08/2022	R248 On 03-August-23			Bond Future	11.50	80.4519	81.4623	80.4519	0.00
25/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7115	6	7	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
25/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7154	7	7	7	0.00
25/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7193	7	7	7	0.00
25/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3345	4	3	4	0.00
25/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3365	4	3	4	0.00
25/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3386	4	3	4	0.00
25/08/2022	R248 On 02-November-23			Bond Future	11.61	77.5102	78.5392	77.5102	0.00
25/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5039	5	5	5	0.00
25/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	4975	4	5	4	0.00
25/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5007	5	5	5	0.00
25/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	5845	6	6	6	0.00
25/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	5912	6	6	6	0.00
25/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	5879	6	6	6	0.00