



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: 13/09/2022 TO: 13/09/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	2025 On 03-November-22			Bond Future	167.66	167.8529	167.6613	167.8529	7,188.00
13/09/2022	2025 On 02-February-23			Bond Future	169.00	169.1800	168.9974	169.1800	1,936.00
13/09/2022	2025 On 04-May-23			Bond Future	172.24	172.4286	172.2404	172.4286	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
13/09/2022	2025 On 03-August-23			Bond Future	173.85	174.0907	173.8486	174.0907	0.00
13/09/2022	2025 On 02-November-23			Bond Future	177.20	177.4118	177.2010	177.4118	0.00
13/09/2022	2029 On 03-November-22			Bond Future	122.71	122.4524	122.7096	122.4524	1,519.00
13/09/2022	2029 On 02-February-23			Bond Future	124.94	124.6730	124.9439	124.6730	728.00
13/09/2022	2029 On 04-May-23			Bond Future	126.03	125.7547	126.0293	125.7547	0.00
13/09/2022	2029 On 03-August-23			Bond Future	128.51	128.2668	128.5099	128.2668	0.00
13/09/2022	2029 On 02-November-23			Bond Future	129.63	129.3521	129.6265	129.3521	0.00
13/09/2022	2030 On 03-November-22			Bond Future	10.28	90.8041	90.6940	90.8041	66,878.00
13/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	610	1	1	1	0.00
13/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	628	1	1	1	0.00
13/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	855	1	1	1	500.00
13/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	5782	6	6	6	0.00
13/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	148	0	0	0	500.00
13/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	647	1	1	1	0.00
13/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	1510	1	2	1	0.00
13/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	1250	1	1	1	0.00
13/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	2917	3	3	3	0.00
13/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	64	0	0	0	500.00
13/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	1539	1	2	1	0.00
13/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	1567	2	2	2	0.00
13/09/2022	2030 On 02-February-23			Bond Future	10.43	88.4231	88.3177	88.4231	5,200.00
13/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	5388	5	5	5	5,000.00
13/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	3920	4	4	4	0.00
13/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	4051	4	4	4	0.00
13/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	1138	1	1	1	0.00
13/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	873	1	1	1	388.00
13/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	180	0	0	0	102.00
13/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	281	0	0	0	388.00
13/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	1029	1	1	1	0.00
13/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	821	1	1	1	0.00
13/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	4689	5	5	5	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
13/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	1106	1	1	1	0.00
13/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	1122	1	1	1	0.00
13/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	834	1	1	1	0.00
13/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	340	0	0	0	0.00
13/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	263	0	0	0	0.00
13/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	679	1	1	1	0.00
13/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	4223	4	4	4	102.00
13/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	7856	8	8	8	0.00
13/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	6799	7	7	7	0.00
13/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	6620	7	7	7	0.00
13/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	6092	6	6	6	0.00
13/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	3261	3	3	3	102.00
13/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	3046	3	3	3	0.00
13/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	664	1	1	1	0.00
13/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	836	1	1	1	388.00
13/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	3753	4	4	4	0.00
13/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	3618	4	4	4	0.00
13/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	3719	4	4	4	0.00
13/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	3107	3	3	3	0.00
13/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	3076	3	3	3	0.00
13/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	877	1	1	1	0.00
13/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	520	1	1	1	0.00
13/09/2022	2030 On 04-May-23			Bond Future	10.57	90.1028	89.9941	90.1028	0.00
13/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	8639	9	9	9	0.00
13/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	5424	6	5	6	0.00
13/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	6815	7	7	7	0.00
13/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	8396	8	8	8	0.00
13/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	2390	2	2	2	0.00
13/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	2645	3	3	3	350.00
13/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	887	1	1	1	150.00
13/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	1376	1	1	1	1,080.00
13/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	4543	5	5	5	0.00
13/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	2133	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
13/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	2345	2	2	2	0.00
13/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	2367	2	2	2	0.00
13/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	978	1	1	1	479.00
13/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	1099	1	1	1	388.00
13/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	470	0	0	0	388.00
13/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	7509	7	8	7	0.00
13/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	5330	5	5	5	0.00
13/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	4619	5	5	5	0.00
13/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	5004	5	5	5	0.00
13/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	2531	2	3	2	0.00
13/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	2552	3	3	3	0.00
13/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	2779	3	3	3	0.00
13/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1255	1	1	1	150.00
13/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	3895	4	4	4	0.00
13/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	2286	2	2	2	0.00
13/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	2510	2	3	2	0.00
13/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	458	0	0	0	479.00
13/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	681	1	1	1	1,080.00
13/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	982	1	1	1	388.00
13/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	431	0	0	0	350.00
13/09/2022	2030 On 03-August-23			Bond Future	10.71	87.8772	87.7396	87.8772	0.00
13/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	8279	8	8	8	0.00
13/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	4505	5	5	5	0.00
13/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	9256	9	9	9	0.00
13/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	4449	5	4	5	0.00
13/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	4477	5	4	5	0.00
13/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	2200	2	2	2	1,012.00
13/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	2714	3	3	3	350.00
13/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	2966	3	3	3	0.00
13/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	1814	2	2	2	0.00
13/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	1840	2	2	2	0.00
13/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	638	1	1	1	350.00
13/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	3519	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
13/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	780	1	1	1	1,012.00
13/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	1827	2	2	2	0.00
13/09/2022	2030 On 02-November-23			Bond Future	10.86	89.5335	89.4123	89.5335	0.00
13/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2998	3	3	3	0.00
13/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2976	3	3	3	0.00
13/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2954	3	3	3	0.00
13/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	3204	3	3	3	0.00
13/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	3184	3	3	3	0.00
13/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	3165	3	3	3	0.00
13/09/2022	2032 On 03-November-22			Bond Future	10.75	86.4689	86.2910	86.4689	168,761.00
13/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	3	0	0	0	180.00
13/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	8	0	0	0	500.00
13/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	4299	4	4	4	0.00
13/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	7669	8	8	8	0.00
13/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	1045	1	1	1	0.00
13/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	1070	1	1	1	750.00
13/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	3867	4	4	4	0.00
13/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	257	0	0	0	500.00
13/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	663	1	1	1	0.00
13/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	808	1	1	1	0.00
13/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	169	0	0	0	0.00
13/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	4	0	0	0	454.00
13/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	209	0	0	0	0.00
13/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	72	0	0	0	750.00
13/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	4594	4	5	4	0.00
13/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	3632	3	4	3	454.00
13/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	3397	3	3	3	180.00
13/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	7745	8	8	8	0.00
13/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	7162	7	7	7	0.00
13/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	1829	2	2	2	180.00
13/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	8038	8	8	8	0.00
13/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	2058	2	2	2	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	3169	3	3	3	0.00
13/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	314	0	0	0	7,500.00
13/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	1508	1	2	1	0.00
13/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	1535	1	2	1	0.00
13/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	45	0	0	0	750.00
13/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	252	0	0	0	500.00
13/09/2022	2032 On 02-February-23			Bond Future	10.90	88.0164	87.8416	88.0164	18.00
13/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	5455	6	5	6	0.00
13/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	9096	9	9	9	0.00
13/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	1143	1	1	1	0.00
13/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	1161	1	1	1	0.00
13/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	812	1	1	1	0.00
13/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	181	0	0	0	454.00
13/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	4889	5	5	5	0.00
13/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	1179	1	1	1	0.00
13/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	1366	1	1	1	0.00
13/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1725	2	2	2	750.00
13/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	889	1	1	1	500.00
13/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	248	0	0	0	500.00
13/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	554	1	1	1	750.00
13/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	5751	6	6	6	0.00
13/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	7979	8	8	8	0.00
13/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	4446	4	4	4	0.00
13/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	2896	3	3	3	0.00
13/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	3428	3	3	3	454.00
13/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	3771	4	4	4	0.00
13/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	957	1	1	1	0.00
13/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	8835	9	9	9	0.00
13/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	4694	5	5	5	454.00
13/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	3806	4	4	4	0.00
13/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	3842	4	4	4	0.00
13/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	281	0	0	0	750.00
13/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	807	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
13/09/2022	2032 On 04-May-23			Bond Future	11.03	85.5277	85.3483	85.5277	0.00
13/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1958	2	2	2	400.00
13/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	2513	3	3	3	0.00
13/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	2536	3	3	3	0.00
13/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	2560	3	3	3	0.00
13/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	3876	4	4	4	400.00
13/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	11322	11	11	11	0.00
13/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	400	0	0	0	400.00
13/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	3271	3	3	3	0.00
13/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	3298	3	3	3	0.00
13/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	3325	3	3	3	0.00
13/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	4046	4	4	4	0.00
13/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	2210	2	2	2	0.00
13/09/2022	2032 On 03-August-23			Bond Future	11.16	87.2196	87.0110	87.2196	2,600.00
13/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	5101	5	5	5	0.00
13/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	5132	5	5	5	0.00
13/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	5574	6	6	6	5,000.00
13/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	5164	5	5	5	0.00
13/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	2279	2	2	2	0.00
13/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2088	2	2	2	0.00
13/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	2295	2	2	2	0.00
13/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	2310	2	2	2	0.00
13/09/2022	2032 On 02-November-23			Bond Future	11.31	84.7063	84.5120	84.7063	0.00
13/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	3496	4	3	4	0.00
13/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	3520	4	4	4	0.00
13/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	3544	4	4	4	0.00
13/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	3889	4	4	4	0.00
13/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	3913	4	4	4	0.00
13/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	3937	4	4	4	0.00
13/09/2022	2033 On 03-November-22			Bond Future	114.97	114.9489	114.9727	114.9489	1,287.00
13/09/2022	2033 On 02-February-23			Bond Future	117.07	117.0332	117.0659	117.0332	6,141.00
13/09/2022	2033 On 04-May-23			Bond Future	117.91	117.8821	117.9141	117.8821	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
13/09/2022	2033 On 03-August-23			Bond Future	120.23	120.2369	120.2349	120.2369	0.00
13/09/2022	2033 On 02-November-23			Bond Future	121.10	121.0794	121.1023	121.0794	0.00
13/09/2022	2037 On 03-November-22			Bond Future	11.22	83.2590	83.1465	83.2590	65,323.00
13/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1774	2	2	2	0.00
13/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1808	2	2	2	0.00
13/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1843	2	2	2	0.00
13/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	1290	1	1	1	0.00
13/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	1315	1	1	1	0.00
13/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	1265	1	1	1	0.00
13/09/2022	2037 On 02-February-23			Bond Future	11.36	80.4927	80.3843	80.4927	73,477.00
13/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	1938	2	2	2	636.00
13/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	1811	2	2	2	0.00
13/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	4888	5	5	5	0.00
13/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	1761	2	2	2	0.00
13/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	1786	2	2	2	0.00
13/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	3676	4	4	4	0.00
13/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	3713	4	4	4	0.00
13/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	3640	4	4	4	0.00
13/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	3463	3	3	3	0.00
13/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	1381	1	1	1	636.00
13/09/2022	2037 On 04-May-23			Bond Future	11.48	82.0223	81.9106	82.0223	0.00
13/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	4470	5	4	5	400.00
13/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	2258	2	2	2	400.00
13/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	12192	12	12	12	0.00
13/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	3016	3	3	3	0.00
13/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	2959	3	3	3	0.00
13/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	2987	3	3	3	0.00
13/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	3989	4	4	4	0.00
13/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	4936	5	5	5	0.00
13/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	608	1	1	1	400.00
13/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	4020	4	4	4	0.00
13/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	3959	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
13/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	2771	3	3	3	0.00
13/09/2022	2037 On 03-August-23			Bond Future	11.61	79.3869	79.2485	79.3869	0.00
13/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	5802	6	6	6	0.00
13/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5733	6	6	6	0.00
13/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	5767	6	6	6	0.00
13/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	2892	3	3	3	0.00
13/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	2911	3	3	3	0.00
13/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	2873	3	3	3	0.00
13/09/2022	2037 On 02-November-23			Bond Future	11.74	80.8829	80.7594	80.8829	0.00
13/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	4055	4	4	4	0.00
13/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	4027	4	4	4	0.00
13/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	4082	4	4	4	0.00
13/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	5095	5	5	5	0.00
13/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	5066	5	5	5	0.00
13/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	5037	5	5	5	0.00
13/09/2022	2038 On 03-November-22			Bond Future	130.28	129.9211	130.2822	129.9211	5,473.00
13/09/2022	2038 On 02-February-23			Bond Future	130.72	130.3459	130.7231	130.3459	0.00
13/09/2022	2038 On 04-May-23			Bond Future	133.23	132.8492	133.2321	132.8492	0.00
13/09/2022	2038 On 03-August-23			Bond Future	133.85	133.4985	133.8502	133.4985	0.00
13/09/2022	2038 On 02-November-23			Bond Future	136.43	136.0448	136.4311	136.0448	0.00
13/09/2022	2040 On 03-November-22			Bond Future	11.33	85.0448	84.9565	85.0448	52,377.00
13/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	23	0	0	0	0.00
13/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	204	0	0	0	1,600.00
13/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	2308	2	2	2	0.00
13/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	1963	2	2	2	0.00
13/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	420	0	0	0	0.00
13/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1578	2	2	2	1,600.00
13/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	298	0	0	0	1,078.00
13/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	4601	5	5	5	0.00
13/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	7313	7	7	7	0.00
13/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	1890	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
13/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	1926	2	2	2	0.00
13/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	1268	1	1	1	1,078.00
13/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	2089	2	2	2	0.00
13/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	1422	1	1	1	0.00
13/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	414	0	0	0	0.00
13/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	5117	5	5	5	0.00
13/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	1746	2	2	2	0.00
13/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	3934	4	4	4	0.00
13/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1193	1	1	1	0.00
13/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	123	0	0	0	1,078.00
13/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	1477	1	1	1	0.00
13/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	1449	1	1	1	0.00
13/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	4507	4	5	4	0.00
13/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	8588	9	9	9	0.00
13/09/2022	2040 On 02-February-23			Bond Future	11.45	82.0601	81.9765	82.0601	64,540.00
13/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	5288	5	5	5	0.00
13/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	1849	2	2	2	0.00
13/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	1875	2	2	2	0.00
13/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	391	0	0	0	0.00
13/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	415	0	0	0	388.00
13/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	6026	6	6	6	0.00
13/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	6158	6	6	6	0.00
13/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	1901	2	2	2	0.00
13/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	2091	2	2	2	621.00
13/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1507	2	2	2	388.00
13/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1438	1	1	1	0.00
13/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	4738	5	5	5	0.00
13/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	3794	4	4	4	0.00
13/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	1522	2	2	2	621.00
13/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	4065	4	4	4	0.00
13/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1228	1	1	1	388.00
13/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1268	1	1	1	0.00
13/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	8942	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
13/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	4872	5	5	5	0.00
13/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	9140	9	9	9	0.00
13/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	4105	4	4	4	0.00
13/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	4145	4	4	4	0.00
13/09/2022	2040 On 04-May-23			Bond Future	11.58	83.6195	83.5332	83.6195	0.00
13/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	11380	11	11	11	0.00
13/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	3302	3	3	3	0.00
13/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	3490	4	3	4	486.00
13/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1564	2	2	2	486.00
13/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1964	2	2	2	388.00
13/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	779	1	1	1	388.00
13/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	3272	3	3	3	0.00
13/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	8496	9	8	9	0.00
13/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	3333	3	3	3	0.00
13/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	4257	4	4	4	0.00
13/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	7121	7	7	7	0.00
13/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	1510	1	2	1	388.00
13/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	910	1	1	1	486.00
13/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	4322	4	4	4	0.00
13/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	10339	10	10	10	0.00
13/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	6224	6	6	6	0.00
13/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	4098	4	4	4	0.00
13/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	4289	4	4	4	0.00
13/09/2022	2040 On 03-August-23			Bond Future	11.70	80.7654	80.6523	80.7654	0.00
13/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	6242	6	6	6	0.00
13/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	6205	6	6	6	0.00
13/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	6279	6	6	6	0.00
13/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3142	3	3	3	0.00
13/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3183	3	3	3	0.00
13/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3162	3	3	3	0.00
13/09/2022	2040 On 02-November-23			Bond Future	11.83	82.2874	82.1899	82.2874	0.00
13/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	4272	4	4	4	0.00
13/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	4243	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
13/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	4214	4	4	4	0.00
13/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	5718	6	6	6	0.00
13/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	5653	6	6	6	0.00
13/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	5685	6	6	6	0.00
13/09/2022	2044 On 03-November-22			Bond Future	11.31	82.0573	81.9324	82.0573	73,454.00
13/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	2000	2	2	2	0.00
13/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	2038	2	2	2	0.00
13/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	25	0	0	0	0.00
13/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	220	0	0	0	1,900.00
13/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	451	0	0	0	0.00
13/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	2076	2	2	2	0.00
13/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1675	2	2	2	1,900.00
13/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	1712	2	2	2	0.00
13/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	1417	1	1	1	0.00
13/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	1389	1	1	1	0.00
13/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	3921	4	4	4	0.00
13/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	5133	5	5	5	0.00
13/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	8728	9	9	9	0.00
13/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	1444	1	1	1	0.00
13/09/2022	2044 On 02-February-23			Bond Future	11.43	79.1444	79.0232	79.1444	33,819.00
13/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	2123	2	2	2	0.00
13/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	5207	5	5	5	0.00
13/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	2094	2	2	2	0.00
13/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	2066	2	2	2	0.00
13/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	3960	4	4	4	0.00
13/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	3921	4	4	4	0.00
13/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	1613	2	2	2	4,000.00
13/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	3882	4	4	4	0.00
13/09/2022	2044 On 04-May-23			Bond Future	11.54	80.6485	80.5239	80.6485	0.00
13/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	5563	6	6	6	0.00
13/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	3511	4	4	4	0.00
13/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	4617	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
13/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	3478	4	3	4	0.00
13/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	3446	4	3	4	0.00
13/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	4285	4	4	4	0.00
13/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	4252	4	4	4	0.00
13/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	3294	3	3	3	4,115.00
13/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	4219	4	4	4	0.00
13/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	2711	3	3	3	4,115.00
13/09/2022	2044 On 03-August-23			Bond Future	11.66	77.8608	77.7096	77.8608	0.00
13/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	6346	6	6	6	0.00
13/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	6271	6	6	6	0.00
13/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	6309	6	6	6	0.00
13/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	3242	3	3	3	0.00
13/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	3263	3	3	3	0.00
13/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	3220	3	3	3	0.00
13/09/2022	2044 On 02-November-23			Bond Future	11.77	79.3280	79.1910	79.3280	0.00
13/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	4369	4	4	4	0.00
13/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	4399	4	4	4	0.00
13/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	4430	5	4	5	0.00
13/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	5693	6	6	6	0.00
13/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	5726	6	6	6	0.00
13/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	5759	6	6	6	0.00
13/09/2022	2046 On 03-November-22			Bond Future	116.60	116.7526	116.5954	116.7526	16,413.00
13/09/2022	2046 On 02-February-23			Bond Future	118.72	118.8699	118.7186	118.8699	0.00
13/09/2022	2046 On 04-May-23			Bond Future	118.94	119.0909	118.9353	119.0909	0.00
13/09/2022	2046 On 03-August-23			Bond Future	121.28	121.4707	121.2770	121.4707	0.00
13/09/2022	2046 On 02-November-23			Bond Future	121.48	121.6480	121.4760	121.6480	0.00
13/09/2022	2050 On 03-November-22			Bond Future	119.99	119.7384	119.9926	119.7384	12,414.00
13/09/2022	2050 On 02-February-23			Bond Future	120.03	119.7631	120.0308	119.7631	0.00
13/09/2022	2050 On 04-May-23			Bond Future	122.33	122.0632	122.3346	122.0632	0.00
13/09/2022	2050 On 03-August-23			Bond Future	122.52	122.2756	122.5166	122.2756	0.00
13/09/2022	2050 On 02-November-23			Bond Future	124.88	124.6080	124.8792	124.6080	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
13/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	AL37 On 03-November-22			Index Future	833.06	835.7720	833.0550	835.7720	0.00
13/09/2022	AL37 On 02-February-23			Index Future	848.00	850.7030	847.9970	850.7030	0.00
13/09/2022	AL37 On 04-May-23			Index Future	864.06	866.8210	864.0550	866.8210	0.00
13/09/2022	AL37 On 03-August-23			Index Future	880.86	883.9280	880.8560	883.9280	0.00
13/09/2022	AL37 On 02-November-23			Index Future	897.65	900.6030	897.6520	900.6030	0.00
13/09/2022	AL7T On 03-November-22			Index Future	965.27	966.7460	965.2690	966.7460	0.00
13/09/2022	AL7T On 02-February-23			Index Future	982.58	984.0160	982.5830	984.0160	0.00
13/09/2022	AL7T On 04-May-23			Index Future	1001.19	1002.6610	1001.1890	1002.6610	0.00
13/09/2022	AL7T On 03-August-23			Index Future	1020.66	1022.4480	1020.6570	1022.4480	0.00
13/09/2022	AL7T On 02-November-23			Index Future	1040.12	1041.7360	1040.1180	1041.7360	0.00
13/09/2022	ALBI On 03-November-22			Index Future	848.83	850.3760	848.8300	850.3760	135.00
13/09/2022	ALBI On 02-February-23			Index Future	864.06	865.5680	864.0550	865.5680	0.00
13/09/2022	ALBI On 04-May-23			Index Future	880.42	881.9680	880.4170	881.9680	0.00
13/09/2022	ALBI On 03-August-23			Index Future	897.54	899.3740	897.5360	899.3740	0.00
13/09/2022	ALBI On 02-November-23			Index Future	914.65	916.3400	914.6500	916.3400	0.00
13/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	ES33 On 03-November-22			Bond Future	12.06	74.0203	73.8838	74.0203	0.00
13/09/2022	ES33 On 02-February-23			Bond Future	12.25	75.3625	75.2290	75.3625	350.00
13/09/2022	ES33 On 04-May-23			Bond Future	12.42	73.0174	72.8803	73.0174	0.00
13/09/2022	ES33 On 03-August-23			Bond Future	12.59	74.4781	74.3163	74.4781	0.00
13/09/2022	ES33 On 02-November-23			Bond Future	12.78	72.1063	71.9570	72.1063	0.00
13/09/2022	ES42 On 03-November-22			Bond Future	12.35	72.2669	72.1641	72.2669	0.00
13/09/2022	ES42 On 02-February-23			Bond Future	12.51	73.5793	73.4801	73.5793	4,769.00
13/09/2022	ES42 On 04-May-23			Bond Future	12.67	70.7306	70.6285	70.7306	0.00
13/09/2022	ES42 On 03-August-23			Bond Future	12.82	72.1473	72.0213	72.1473	0.00
13/09/2022	ES42 On 02-November-23			Bond Future	12.98	69.2611	69.1482	69.2611	0.00
13/09/2022	GOVI On 03-November-22			GOVI	837.05	838.5670	837.0500	838.5670	884.00
13/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	166200	18	17	18	0.00
13/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	166400	18	17	18	0.00
13/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	166300	18	17	18	0.00
13/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 02-February-23			GOVI	852.06	853.5480	852.0640	853.5480	0.00
13/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	12240	3	1	3	0.00
13/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	12440	3	1	3	0.00
13/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	12340	3	1	3	0.00
13/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 04-May-23			GOVI	868.20	869.7200	868.1990	869.7200	0.00
13/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	153190	17	15	17	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
13/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	153390	17	15	17	0.00
13/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	153290	17	15	17	0.00
13/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 03-August-23			GOVI	885.08	886.8840	885.0810	886.8840	0.00
13/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	478510	50	48	50	0.00
13/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	478710	50	48	50	0.00
13/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	478610	50	48	50	0.00
13/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 02-November-23			GOVI	901.96	903.6150	901.9570	903.6150	0.00
13/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	161570	18	16	18	0.00
13/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	161470	18	16	18	0.00
13/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	161370	18	16	18	0.00
13/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
13/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/09/2022	IGOV On 03-November-22			Index Future	326.32	326.1470	326.3180	326.1470	704.00
13/09/2022	IGOV On 02-February-23			Index Future	332.25	332.0530	332.2510	332.0530	0.00
13/09/2022	IGOV On 04-May-23			Index Future	338.62	338.4230	338.6210	338.4230	0.00
13/09/2022	IGOV On 03-August-23			Index Future	345.28	345.1780	345.2820	345.1780	0.00
13/09/2022	IGOV On 02-November-23			Index Future	351.94	351.7650	351.9400	351.7650	0.00
13/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
13/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.83	94.1750	94.1750	94.1750	0.00
13/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.56	93.4950	93.4450	93.4950	0.00
13/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.64	93.4100	93.3600	93.4100	0.00
13/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.26	92.7950	92.7450	92.7950	68.00
13/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.32	92.7200	92.6800	92.7200	0.00
13/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.71	92.3500	92.2900	92.3500	0.00
13/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.78	92.2700	92.2200	92.2700	0.00
13/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.08	91.9750	91.9250	91.9750	0.00
13/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.13	91.9250	91.8750	91.9250	75.00
13/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.12	91.9200	91.8800	91.9200	272.00
13/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.11	91.9300	91.8900	91.9300	0.00
13/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.9550	91.9150	91.9550	0.00
13/09/2022	R023 On 03-November-22			Bond Future	7.15	101.6350	101.6458	101.6350	23,874.00
13/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
13/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
13/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
13/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	272	0	0	0	0.00
13/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	275	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
13/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	268	0	0	0	0.00
13/09/2022	R035 On 03-November-22			Bond Future	11.09	87.0910	86.9808	87.0910	61,662.00
13/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	17	0	0	0	582.00
13/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	143	0	0	0	976.00
13/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1644	2	2	2	0.00
13/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1676	2	2	2	0.00
13/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	388	0	0	0	0.00
13/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1709	2	2	2	0.00
13/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	8761	9	9	9	0.00
13/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	1223	1	1	1	0.00
13/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	1395	1	1	1	976.00
13/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	1817	2	2	2	582.00
13/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	39	0	0	0	976.00
13/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	1354	1	1	1	0.00
13/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	3549	3	4	3	582.00
13/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	1380	1	1	1	0.00
13/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	1632	2	2	2	0.00
13/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	1407	1	1	1	0.00
13/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	5011	5	5	5	0.00
13/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	8037	8	8	8	0.00
13/09/2022	R035 On 02-February-23			Bond Future	11.23	88.6489	88.5431	88.6489	106,331.00
13/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	5375	5	5	5	0.00
13/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	10784	11	11	11	0.00
13/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	2111	2	2	2	976.00
13/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	2138	2	2	2	0.00
13/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1631	2	2	2	0.00
13/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1654	2	2	2	0.00
13/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	661	1	1	1	976.00
13/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	1166	1	1	1	388.00
13/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	5213	5	5	5	0.00
13/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1678	2	2	2	0.00
13/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	1205	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
13/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	1092	1	1	1	0.00
13/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	260	0	0	0	582.00
13/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	283	0	0	0	0.00
13/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	307	0	0	0	388.00
13/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	8617	9	9	9	0.00
13/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	9101	9	9	9	0.00
13/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	4870	5	5	5	0.00
13/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	4698	5	5	5	0.00
13/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	4614	5	5	5	582.00
13/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	6316	6	6	6	0.00
13/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	3753	4	4	4	0.00
13/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	303	0	0	0	976.00
13/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	8858	9	9	9	0.00
13/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	3790	4	4	4	0.00
13/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	3827	4	4	4	0.00
13/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	3144	3	3	3	582.00
13/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	3176	3	3	3	0.00
13/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1196	1	1	1	388.00
13/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1249	1	1	1	0.00
13/09/2022	R035 On 04-May-23			Bond Future	11.36	85.8302	85.7213	85.8302	0.00
13/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	2969	3	3	3	0.00
13/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1269	1	1	1	491.00
13/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	616	1	1	1	388.00
13/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	7328	7	7	7	0.00
13/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	2833	3	3	3	491.00
13/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	2914	3	3	3	0.00
13/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	2942	3	3	3	0.00
13/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1554	2	2	2	388.00
13/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	10277	10	10	10	0.00
13/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	782	1	1	1	491.00
13/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	6026	6	6	6	0.00
13/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	1394	1	1	1	388.00
13/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	3765	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
13/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	9839	10	10	10	0.00
13/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	6850	7	7	7	0.00
13/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	3917	4	4	4	0.00
13/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	3825	4	4	4	0.00
13/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	3795	4	4	4	0.00
13/09/2022	R035 On 03-August-23			Bond Future	11.49	87.5277	87.3908	87.5277	0.00
13/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	5595	6	6	6	0.00
13/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	5629	6	6	6	0.00
13/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	5663	6	6	6	0.00
13/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	2867	3	3	3	0.00
13/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	2886	3	3	3	0.00
13/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	2905	3	3	3	0.00
13/09/2022	R035 On 02-November-23			Bond Future	11.63	84.6774	84.5561	84.6774	0.00
13/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3874	4	4	4	0.00
13/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3823	4	4	4	0.00
13/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3848	4	4	4	0.00
13/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	4990	5	5	5	0.00
13/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	5020	5	5	5	0.00
13/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	4960	5	5	5	0.00
13/09/2022	R186 On 03-November-22			Bond Future	8.94	109.6168	109.2583	109.6168	63,582.00
13/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	60	0	0	0	4,310.00
13/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	707	1	1	1	0.00
13/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	235	0	0	0	0.00
13/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	226	0	0	0	0.00
13/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	218	0	0	0	0.00
13/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	1678	1	2	1	0.00
13/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	1650	1	2	1	0.00
13/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	826	1	1	1	4,310.00
13/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	1623	1	2	1	0.00
13/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	2593	2	3	2	0.00
13/09/2022	R186 On 02-February-23			Bond Future	9.08	106.2799	105.9230	106.2799	0.00
13/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	467	1	0	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
13/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	459	1	0	1	0.00
13/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	451	1	0	1	0.00
13/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	2978	3	3	3	0.00
13/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	2952	3	3	3	0.00
13/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	2926	3	3	3	0.00
13/09/2022	R186 On 04-May-23			Bond Future	9.19	108.2978	107.9327	108.2978	0.00
13/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	1142	1	1	1	0.00
13/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	1129	1	1	1	0.00
13/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	1154	1	1	1	0.00
13/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2276	2	2	2	0.00
13/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2295	2	2	2	0.00
13/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2257	2	2	2	0.00
13/09/2022	R186 On 03-August-23			Bond Future	9.31	105.1358	104.7316	105.1358	0.00
13/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2678	3	3	3	0.00
13/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2640	3	3	3	0.00
13/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2659	3	3	3	0.00
13/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1419	1	1	1	0.00
13/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1429	1	1	1	0.00
13/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1410	1	1	1	0.00
13/09/2022	R186 On 02-November-23			Bond Future	9.46	107.1176	106.7283	107.1176	0.00
13/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1918	2	2	2	0.00
13/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1903	2	2	2	0.00
13/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1933	2	2	2	0.00
13/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2087	2	2	2	0.00
13/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2110	2	2	2	0.00
13/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2098	2	2	2	0.00
13/09/2022	R197 On 03-November-22			Bond Future	339.06	339.1129	339.0608	339.1129	831.00
13/09/2022	R197 On 02-February-23			Bond Future	336.31	336.3388	336.3106	336.3388	0.00
13/09/2022	R197 On 04-May-23			Bond Future	342.77	342.7988	342.7657	342.7988	0.00
13/09/2022	R197 On 03-August-23			Bond Future	340.27	340.4037	340.2712	340.4037	0.00
13/09/2022	R197 On 02-November-23			Bond Future	346.83	346.8962	346.8324	346.8962	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
13/09/2022	R202 On 03-November-22			Bond Future	251.30	251.2235	251.2985	251.2235	6,148.00
13/09/2022	R202 On 02-February-23			Bond Future	251.13	251.0392	251.1340	251.0392	460.00
13/09/2022	R202 On 04-May-23			Bond Future	255.95	255.8599	255.9535	255.8599	0.00
13/09/2022	R202 On 03-August-23			Bond Future	256.08	256.0612	256.0824	256.0612	0.00
13/09/2022	R202 On 02-November-23			Bond Future	261.02	260.9455	261.0206	260.9455	0.00
13/09/2022	R209 On 03-November-22			Bond Future	11.08	67.5065	67.3558	67.5065	20,285.00
13/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	36	0	0	0	7,750.00
13/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	1167	1	1	1	0.00
13/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2703	3	3	3	0.00
13/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	274	0	0	0	0.00
13/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	1117	1	1	1	0.00
13/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	1142	1	1	1	0.00
13/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	0	0	6,000.00
13/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	3	0	0	0	0.00
13/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	1193	1	1	1	0.00
13/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	4734	5	5	5	0.00
13/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	177	0	0	0	7,750.00
13/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	1445	1	1	1	0.00
13/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	3378	3	3	3	0.00
13/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	8964	9	9	9	0.00
13/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	10531	10	11	10	0.00
13/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	1499	1	1	1	0.00
13/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	1526	1	2	1	6,000.00
13/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	561	1	1	1	0.00
13/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	1472	1	1	1	0.00
13/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	5987	6	6	6	6,000.00
13/09/2022	R209 On 02-February-23			Bond Future	11.20	68.7146	68.5662	68.7146	2,066.00
13/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1362	1	1	1	0.00
13/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1322	1	1	1	0.00
13/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1342	1	1	1	0.00
13/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	3454	3	3	3	0.00
13/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	3522	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
13/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	3488	3	3	3	0.00
13/09/2022	R209 On 04-May-23			Bond Future	11.32	66.8678	66.7157	66.8678	1,250.00
13/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	6772	7	7	7	0.00
13/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2494	3	2	3	0.00
13/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	2234	2	2	2	0.00
13/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2446	3	2	3	0.00
13/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2470	3	2	3	0.00
13/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	694	1	1	1	7,500.00
13/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	7788	8	8	8	0.00
13/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	3564	3	4	3	0.00
13/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	3591	4	4	4	0.00
13/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	3845	4	4	4	7,500.00
13/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	3537	3	4	3	0.00
13/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1179	1	1	1	7,500.00
13/09/2022	R209 On 03-August-23			Bond Future	11.43	68.1905	68.0152	68.1905	0.00
13/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	4997	5	5	5	0.00
13/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	4937	5	5	5	0.00
13/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	4967	5	5	5	0.00
13/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	2478	2	2	2	0.00
13/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	2511	2	3	2	0.00
13/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	2494	2	2	2	0.00
13/09/2022	R209 On 02-November-23			Bond Future	11.55	66.3264	66.1621	66.3264	0.00
13/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	3452	4	3	4	0.00
13/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	3405	3	3	3	0.00
13/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	3428	4	3	4	0.00
13/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	4452	4	4	4	0.00
13/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	4478	4	4	4	0.00
13/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	4426	4	4	4	0.00
13/09/2022	R210 On 03-November-22			Bond Future	231.62	231.4445	231.6222	231.4445	732.00
13/09/2022	R210 On 02-February-23			Bond Future	235.84	235.6416	235.8398	235.6416	300.00
13/09/2022	R210 On 04-May-23			Bond Future	237.24	237.0409	237.2403	237.0409	0.00
13/09/2022	R210 On 03-August-23			Bond Future	241.91	241.7769	241.9103	241.7769	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
13/09/2022	R210 On 02-November-23			Bond Future	243.33	243.1455	243.3319	243.1455	0.00
13/09/2022	R213 On 03-November-22			Bond Future	10.62	81.7866	81.6748	81.7866	34,070.00
13/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	2	0	0	0	200.00
13/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	68	0	0	0	0.00
13/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	626	1	1	1	0.00
13/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	304	0	0	0	0.00
13/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	121	0	0	0	0.00
13/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	3	0	0	0	476.00
13/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	589	1	1	1	0.00
13/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	607	1	1	1	0.00
13/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	571	1	1	1	0.00
13/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	1740	2	2	2	200.00
13/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	1680	2	2	2	0.00
13/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	1710	2	2	2	0.00
13/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	7108	7	7	7	0.00
13/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	3194	3	3	3	200.00
13/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	2345	2	2	2	476.00
13/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	1651	2	2	2	0.00
13/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	3838	4	4	4	476.00
13/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	7424	7	7	7	0.00
13/09/2022	R213 On 02-February-23			Bond Future	10.76	83.2496	83.1419	83.2496	0.00
13/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	1319	1	1	1	912.00
13/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	977	1	1	1	0.00
13/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	964	1	1	1	0.00
13/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	178	0	0	0	476.00
13/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	6640	7	7	7	0.00
13/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	990	1	1	1	0.00
13/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	1179	1	1	1	0.00
13/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	728	1	1	1	0.00
13/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	372	0	0	0	912.00
13/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	3525	3	4	3	0.00
13/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	2871	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
13/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	3108	3	3	3	476.00
13/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	8000	8	8	8	0.00
13/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	4288	4	4	4	476.00
13/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	3560	3	4	3	0.00
13/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	3491	3	3	3	0.00
13/09/2022	R213 On 04-May-23			Bond Future	10.90	81.2792	81.1683	81.2792	0.00
13/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	2237	2	2	2	0.00
13/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	2217	2	2	2	0.00
13/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	2259	2	2	2	0.00
13/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	2915	3	3	3	0.00
13/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	2963	3	3	3	0.00
13/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	2939	3	3	3	0.00
13/09/2022	R213 On 03-August-23			Bond Future	11.03	82.8862	82.7488	82.8862	0.00
13/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	4510	5	5	5	0.00
13/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	4482	5	4	5	0.00
13/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	4538	5	5	5	0.00
13/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	1976	2	2	2	0.00
13/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	1990	2	2	2	0.00
13/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	1962	2	2	2	0.00
13/09/2022	R213 On 02-November-23			Bond Future	11.18	80.8993	80.7765	80.8993	0.00
13/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	3169	3	3	3	0.00
13/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	3146	3	3	3	0.00
13/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	3191	3	3	3	0.00
13/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	3407	3	3	3	0.00
13/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	3448	3	3	3	0.00
13/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	3427	3	3	3	0.00
13/09/2022	R214 On 03-November-22			Bond Future	11.22	64.9299	64.8271	64.9299	25,440.00
13/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1754	2	2	2	0.00
13/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1786	2	2	2	0.00
13/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1722	2	2	2	0.00
13/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1053	1	1	1	0.00
13/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1074	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
13/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1096	1	1	1	0.00
13/09/2022	R214 On 02-February-23			Bond Future	11.34	66.0914	65.9915	66.0914	64,507.00
13/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	1801	2	2	2	0.00
13/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1753	2	2	2	0.00
13/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	1777	2	2	2	0.00
13/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	3210	3	3	3	0.00
13/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	3241	3	3	3	0.00
13/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	3178	3	3	3	0.00
13/09/2022	R214 On 04-May-23			Bond Future	11.45	64.0492	63.9465	64.0492	0.00
13/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	2966	3	3	3	0.00
13/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	2912	3	3	3	0.00
13/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	2939	3	3	3	0.00
13/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	3352	3	3	3	0.00
13/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	3378	3	3	3	0.00
13/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	3325	3	3	3	0.00
13/09/2022	R214 On 03-August-23			Bond Future	11.55	65.3157	65.1919	65.3157	0.00
13/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	5566	6	6	6	0.00
13/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	5502	6	6	6	0.00
13/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	5534	6	6	6	0.00
13/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	2532	2	3	2	0.00
13/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	2549	3	3	3	0.00
13/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	2516	2	3	2	0.00
13/09/2022	R214 On 02-November-23			Bond Future	11.67	63.2510	63.1384	63.2510	0.00
13/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3585	4	4	4	0.00
13/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3634	4	4	4	0.00
13/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3609	4	4	4	0.00
13/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	4677	5	5	5	0.00
13/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	4705	5	5	5	0.00
13/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	4649	5	5	5	0.00
13/09/2022	R248 On 03-November-22			Bond Future	11.22	81.1385	81.0089	81.1385	251,983.00
13/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	22	0	0	0	0.00
13/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	4829	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
13/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	2013	2	2	2	950.00
13/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	2052	2	2	2	0.00
13/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	297	0	0	0	950.00
13/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	2091	2	2	2	0.00
13/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1645	2	2	2	0.00
13/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	424	0	0	0	0.00
13/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	4135	4	4	4	0.00
13/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	1788	2	2	2	0.00
13/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	1475	1	1	1	0.00
13/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	1446	1	1	1	0.00
13/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	4755	5	5	5	0.00
13/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	408	0	0	0	0.00
13/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	9213	9	9	9	0.00
13/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	1418	1	1	1	0.00
13/09/2022	R248 On 02-February-23			Bond Future	11.33	82.6268	82.5007	82.6268	0.00
13/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	2308	2	2	2	2,700.00
13/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	2186	2	2	2	0.00
13/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	743	1	1	1	2,700.00
13/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	2217	2	2	2	0.00
13/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	2247	2	2	2	0.00
13/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	3983	4	4	4	0.00
13/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	3905	4	4	4	0.00
13/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	4022	4	4	4	0.00
13/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	7483	7	7	7	0.00
13/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	4062	4	4	4	0.00
13/09/2022	R248 On 04-May-23			Bond Future	11.44	79.7382	79.6087	79.7382	0.00
13/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	3568	4	4	4	0.00
13/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3602	4	4	4	0.00
13/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3635	4	4	4	0.00
13/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	4236	4	4	4	0.00
13/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	4269	4	4	4	0.00
13/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	4303	4	4	4	0.00
13/09/2022	R248 On 03-August-23			Bond Future	11.55	81.2777	81.1216	81.2777	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
13/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	6679	7	7	7	0.00
13/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	6718	7	7	7	0.00
13/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	6757	7	7	7	0.00
13/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	3249	3	3	3	0.00
13/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	3270	3	3	3	0.00
13/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	3291	3	3	3	0.00
13/09/2022	R248 On 02-November-23			Bond Future	11.66	78.3923	78.2503	78.3923	0.00
13/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4612	5	5	5	0.00
13/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	4550	5	5	5	0.00
13/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	4581	5	5	5	0.00
13/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	5706	6	6	6	0.00
13/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	5776	6	6	6	0.00
13/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	5741	6	6	6	0.00