



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: 03/11/2022 TO: 03/11/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	2025 On 03-November-22			Bond Future	165.98	165.5768	165.9812	165.5768	0.00
03/11/2022	2025 On 02-February-23			Bond Future	166.94	166.9452	166.9364	166.9452	6,088.00
03/11/2022	2025 On 04-May-23			Bond Future	170.36	170.3718	170.3614	170.3718	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
03/11/2022	2025 On 03-August-23			Bond Future	172.20	172.2197	172.2035	172.2197	0.00
03/11/2022	2025 On 02-November-23			Bond Future	175.85	175.8651	175.8484	175.8651	0.00
03/11/2022	2029 On 03-November-22			Bond Future	119.90	119.4737	119.8964	119.4737	0.00
03/11/2022	2029 On 02-February-23			Bond Future	122.55	121.6897	122.5506	121.6897	1,392.00
03/11/2022	2029 On 04-May-23			Bond Future	123.77	122.8949	123.7707	122.8949	0.00
03/11/2022	2029 On 03-August-23			Bond Future	126.38	125.4846	126.3784	125.4846	0.00
03/11/2022	2029 On 02-November-23			Bond Future	127.72	126.8148	127.7225	126.8148	0.00
03/11/2022	2030 On 03-November-22			Bond Future	10.82	88.7607	88.2532	88.7607	0.00
03/11/2022	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2030 On 03-November-22	10.20	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2030 On 03-November-22	11.57	Call	Bond Future	3278	4	3	4	0.00
03/11/2022	2030 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2030 On 03-November-22	9.70	Put	Bond Future	5209	5	5	5	0.00
03/11/2022	2030 On 03-November-22	10.10	Put	Bond Future	3304	3	3	3	0.00
03/11/2022	2030 On 03-November-22	10.20	Put	Bond Future	2835	2	3	2	0.00
03/11/2022	2030 On 03-November-22	11.57	Put	Bond Future	0	0	0	0	0.00
03/11/2022	2030 On 03-November-22	10.09	Put	Bond Future	3351	3	3	3	0.00
03/11/2022	2030 On 03-November-22	10.08	Put	Bond Future	3398	3	3	3	0.00
03/11/2022	2030 On 02-February-23			Bond Future	10.94	86.3793	86.0433	86.3793	91,008.00
03/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	3480	4	3	4	5,000.00
03/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	2266	2	2	2	0.00
03/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	2369	3	2	3	0.00
03/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	444	1	0	1	0.00
03/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	331	0	0	0	388.00
03/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	47	0	0	0	102.00
03/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	86	0	0	0	388.00
03/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	396	0	0	0	0.00
03/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	309	0	0	0	0.00
03/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	2887	3	3	3	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
03/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	429	1	0	1	0.00
03/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	436	1	0	1	0.00
03/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	314	0	0	0	0.00
03/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	108	0	0	0	0.00
03/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	80	0	0	0	0.00
03/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	248	0	0	0	0.00
03/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	6066	6	6	6	102.00
03/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	9998	10	10	10	0.00
03/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	8890	9	9	9	0.00
03/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	8699	8	9	8	0.00
03/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	8134	8	8	8	0.00
03/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	4902	5	5	5	102.00
03/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	4626	4	5	4	0.00
03/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	1136	1	1	1	0.00
03/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	1428	1	1	1	388.00
03/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	5515	5	6	5	0.00
03/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	5349	5	5	5	0.00
03/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	5474	5	5	5	0.00
03/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	4704	4	5	4	0.00
03/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	4665	4	5	4	0.00
03/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	1497	1	1	1	0.00
03/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	887	1	1	1	0.00
03/11/2022	2030 On 04-May-23			Bond Future	11.08	88.1340	87.7903	88.1340	0.00
03/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	6801	7	7	7	0.00
03/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	3942	4	4	4	0.00
03/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	5151	5	5	5	0.00
03/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	6578	7	7	7	0.00
03/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	1535	2	2	2	0.00
03/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	1720	2	2	2	350.00
03/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	528	1	1	1	150.00
03/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	3203	3	3	3	0.00
03/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	1352	1	1	1	479.00
03/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	1502	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
03/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	1518	2	2	2	0.00
03/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	585	1	1	1	479.00
03/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	660	1	1	1	388.00
03/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	276	0	0	0	388.00
03/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	836	1	1	1	1,080.00
03/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	5559	5	6	5	0.00
03/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	9519	9	10	9	0.00
03/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	7174	7	7	7	0.00
03/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	6384	6	6	6	0.00
03/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	6814	7	7	7	0.00
03/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	3886	4	4	4	0.00
03/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	3913	4	4	4	0.00
03/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	4202	4	4	4	0.00
03/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	2119	2	2	2	150.00
03/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	3566	3	4	3	0.00
03/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	3859	4	4	4	0.00
03/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	843	1	1	1	479.00
03/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	1221	1	1	1	1,080.00
03/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1704	2	2	2	388.00
03/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	797	1	1	1	350.00
03/11/2022	2030 On 03-August-23			Bond Future	11.22	85.9646	85.6134	85.9646	0.00
03/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	6607	7	7	7	0.00
03/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	3281	3	3	3	0.00
03/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	7511	8	8	8	0.00
03/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	3235	3	3	3	0.00
03/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	1493	2	1	2	1,012.00
03/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	1867	2	2	2	350.00
03/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	3258	3	3	3	0.00
03/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	2717	3	3	3	0.00
03/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	4246	4	4	4	0.00
03/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	2752	3	3	3	0.00
03/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	1019	1	1	1	350.00
03/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	4938	5	5	5	0.00

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03/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	1235	1	1	1	1,012.00
03/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	2735	3	3	3	0.00
03/11/2022	2030 On 02-November-23			Bond Future	11.36	87.7663	87.4077	87.7663	0.00
03/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	1756	2	2	2	0.00
03/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	1739	2	2	2	0.00
03/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	1722	2	2	2	0.00
03/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	3976	4	4	4	0.00
03/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	3952	4	4	4	0.00
03/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	3928	4	4	4	0.00
03/11/2022	2032 On 03-November-22			Bond Future	11.29	84.0043	83.5360	84.0043	0.00
03/11/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 03-November-22	11.55	Call	Bond Future	1292	2	1	2	0.00
03/11/2022	2032 On 03-November-22	12.30	Call	Bond Future	4869	5	5	5	0.00
03/11/2022	2032 On 03-November-22	10.66	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 03-November-22	10.67	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 03-November-22	11.45	Call	Bond Future	798	1	1	1	0.00
03/11/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 03-November-22	10.49	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 03-November-22	10.56	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 03-November-22	10.16	Put	Bond Future	5942	5	6	5	0.00
03/11/2022	2032 On 03-November-22	9.92	Put	Bond Future	7277	7	7	7	0.00
03/11/2022	2032 On 03-November-22	10.11	Put	Bond Future	6218	6	6	6	0.00
03/11/2022	2032 On 03-November-22	9.36	Put	Bond Future	10495	10	10	10	0.00
03/11/2022	2032 On 03-November-22	9.46	Put	Bond Future	9910	9	10	9	0.00
03/11/2022	2032 On 03-November-22	10.56	Put	Bond Future	3776	3	4	3	0.00
03/11/2022	2032 On 03-November-22	9.31	Put	Bond Future	10790	10	11	10	0.00
03/11/2022	2032 On 03-November-22	10.49	Put	Bond Future	4150	4	4	4	0.00

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03/11/2022	2032 On 03-November-22	10.21	Put	Bond Future	5668	5	6	5	0.00
03/11/2022	2032 On 03-November-22	11.45	Put	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 03-November-22	10.67	Put	Bond Future	3192	3	3	3	0.00
03/11/2022	2032 On 03-November-22	10.66	Put	Bond Future	3245	3	3	3	0.00
03/11/2022	2032 On 03-November-22	12.30	Put	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 03-November-22	11.55	Put	Bond Future	0	0	0	0	0.00
03/11/2022	2032 On 02-February-23			Bond Future	11.43	85.5416	85.1651	85.5416	116,172.00
03/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	3334	4	3	4	0.00
03/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	6594	7	7	7	0.00
03/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	404	0	0	0	0.00
03/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	412	0	0	0	0.00
03/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	267	0	0	0	0.00
03/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	38	0	0	0	454.00
03/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	2871	3	3	3	0.00
03/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	419	0	0	0	0.00
03/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	501	1	1	1	0.00
03/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	691	1	1	1	750.00
03/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	300	0	0	0	500.00
03/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	58	0	0	0	500.00
03/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	163	0	0	0	750.00
03/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	8036	8	8	8	0.00
03/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	10466	10	10	10	0.00
03/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	6533	6	7	6	0.00
03/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	4538	4	5	4	0.00
03/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	5239	5	5	5	454.00
03/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	5688	5	6	5	0.00
03/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	1616	1	2	1	0.00
03/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	11370	11	11	11	0.00
03/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	6825	6	7	6	454.00
03/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	5733	5	6	5	0.00
03/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	5779	5	6	5	0.00
03/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	456	0	0	0	750.00
03/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	1363	1	1	1	500.00

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03/11/2022	2032 On 04-May-23			Bond Future	11.57	83.1159	82.7311	83.1159	66,368.00
03/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	1189	1	1	1	400.00
03/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	1576	2	2	2	0.00
03/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	1592	2	2	2	0.00
03/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	1609	2	2	2	0.00
03/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	2588	3	3	3	400.00
03/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	9060	9	9	9	0.00
03/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	755	1	1	1	400.00
03/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	4938	5	5	5	0.00
03/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	4971	5	5	5	0.00
03/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	5005	5	5	5	0.00
03/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	5894	6	6	6	0.00
03/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	3540	3	4	3	0.00
03/11/2022	2032 On 03-August-23			Bond Future	11.70	84.8499	84.4567	84.8499	2,600.00
03/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	3619	4	4	4	0.00
03/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	3645	4	4	4	0.00
03/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	4012	4	4	4	5,000.00
03/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	3670	4	4	4	0.00
03/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	3340	3	3	3	0.00
03/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	3080	3	3	3	0.00
03/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	3361	3	3	3	0.00
03/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	3382	3	3	3	0.00
03/11/2022	2032 On 02-November-23			Bond Future	11.84	82.4669	82.0654	82.4669	0.00
03/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	1971	2	2	2	0.00
03/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	1989	2	2	2	0.00
03/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	2007	2	2	2	0.00
03/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	4799	5	5	5	0.00
03/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	4829	5	5	5	0.00
03/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	4859	5	5	5	0.00
03/11/2022	2033 On 03-November-22			Bond Future	115.71	113.1755	115.7104	113.1755	0.00
03/11/2022	2033 On 02-February-23			Bond Future	116.85	115.2749	116.8458	115.2749	7,279.00
03/11/2022	2033 On 04-May-23			Bond Future	117.86	116.2580	117.8589	116.2580	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
03/11/2022	2033 On 03-August-23			Bond Future	120.34	118.7076	120.3420	118.7076	0.00
03/11/2022	2033 On 02-November-23			Bond Future	121.47	119.8029	121.4672	119.8029	0.00
03/11/2022	2037 On 03-November-22			Bond Future	11.83	80.1150	79.6167	80.1150	0.00
03/11/2022	2037 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2037 On 03-November-22	11.32	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2037 On 03-November-22	11.31	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2037 On 03-November-22	11.31	Put	Bond Future	3012	3	3	3	0.00
03/11/2022	2037 On 03-November-22	11.30	Put	Bond Future	3071	3	3	3	0.00
03/11/2022	2037 On 03-November-22	11.32	Put	Bond Future	2952	2	3	2	0.00
03/11/2022	2037 On 02-February-23			Bond Future	11.93	77.3251	77.0745	77.3251	129,164.00
03/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	723	1	1	1	636.00
03/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	657	1	1	1	0.00
03/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	2622	3	3	3	0.00
03/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	632	1	1	1	0.00
03/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	644	1	1	1	0.00
03/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	5844	6	6	6	0.00
03/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	5893	6	6	6	0.00
03/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	5796	6	6	6	0.00
03/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	5558	5	6	5	0.00
03/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	2424	2	2	2	636.00
03/11/2022	2037 On 04-May-23			Bond Future	12.06	78.8963	78.6399	78.8963	0.00
03/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	2845	3	3	3	400.00
03/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	1290	1	1	1	400.00
03/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	9422	10	9	10	0.00
03/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	1803	2	2	2	0.00
03/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	1764	2	2	2	0.00
03/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	1783	2	2	2	0.00
03/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	6056	6	6	6	0.00
03/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	7238	7	7	7	0.00
03/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	6096	6	6	6	0.00
03/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	1109	1	1	1	400.00
03/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	6017	6	6	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
03/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	4416	4	4	4	0.00
03/11/2022	2037 On 03-August-23			Bond Future	12.20	76.2840	76.0219	76.2840	0.00
03/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	4009	4	4	4	0.00
03/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	3981	4	4	4	0.00
03/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	3954	4	4	4	0.00
03/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	4359	4	4	4	0.00
03/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	4333	4	4	4	0.00
03/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	4307	4	4	4	0.00
03/11/2022	2037 On 02-November-23			Bond Future	12.32	77.8831	77.6155	77.8831	0.00
03/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	2198	2	2	2	0.00
03/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	2178	2	2	2	0.00
03/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	2218	2	2	2	0.00
03/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	6390	6	6	6	0.00
03/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	6353	6	6	6	0.00
03/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	6316	6	6	6	0.00
03/11/2022	2038 On 03-November-22			Bond Future	128.70	127.7642	128.7012	127.7642	0.00
03/11/2022	2038 On 02-February-23			Bond Future	129.01	128.2185	129.0096	128.2185	4,059.00
03/11/2022	2038 On 04-May-23			Bond Future	131.66	130.8506	131.6569	130.8506	1,798.00
03/11/2022	2038 On 03-August-23			Bond Future	132.47	131.6482	132.4654	131.6482	0.00
03/11/2022	2038 On 02-November-23			Bond Future	135.27	134.4350	135.2694	134.4350	0.00
03/11/2022	2040 On 03-November-22			Bond Future	11.87	81.9655	81.5512	81.9655	0.00
03/11/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2040 On 03-November-22	11.50	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2040 On 03-November-22	11.41	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2040 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2040 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2040 On 03-November-22	12.00	Call	Bond Future	781	1	1	1	0.00
03/11/2022	2040 On 03-November-22	12.52	Call	Bond Future	3784	4	4	4	0.00
03/11/2022	2040 On 03-November-22	11.39	Call	Bond Future	0	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
03/11/2022	2040 On 03-November-22	11.40	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2040 On 03-November-22	11.20	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2040 On 03-November-22	11.20	Put	Bond Future	4226	4	4	4	0.00
03/11/2022	2040 On 03-November-22	11.41	Put	Bond Future	2864	2	3	2	0.00
03/11/2022	2040 On 03-November-22	12.00	Put	Bond Future	0	0	0	0	0.00
03/11/2022	2040 On 03-November-22	10.60	Put	Bond Future	8318	8	8	8	0.00
03/11/2022	2040 On 03-November-22	11.30	Put	Bond Future	3573	3	4	3	0.00
03/11/2022	2040 On 03-November-22	10.80	Put	Bond Future	6920	7	7	7	0.00
03/11/2022	2040 On 03-November-22	10.70	Put	Bond Future	7615	7	8	7	0.00
03/11/2022	2040 On 03-November-22	11.50	Put	Bond Future	2291	2	2	2	0.00
03/11/2022	2040 On 03-November-22	12.52	Put	Bond Future	0	0	0	0	0.00
03/11/2022	2040 On 03-November-22	11.39	Put	Bond Future	2992	3	3	3	0.00
03/11/2022	2040 On 03-November-22	11.40	Put	Bond Future	2928	3	3	3	0.00
03/11/2022	2040 On 03-November-22	10.10	Put	Bond Future	11970	12	12	12	0.00
03/11/2022	2040 On 02-February-23			Bond Future	11.97	78.9591	78.8135	78.9591	119,362.00
03/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	3052	3	3	3	0.00
03/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	734	1	1	1	0.00
03/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	749	1	1	1	0.00
03/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	109	0	0	0	388.00
03/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	101	0	0	0	0.00
03/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	3641	4	4	4	0.00
03/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	3750	4	4	4	0.00
03/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	763	1	1	1	0.00
03/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	869	1	1	1	621.00
03/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	560	1	1	1	388.00
03/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	529	1	1	1	0.00
03/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	6954	7	7	7	0.00
03/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	5735	6	6	6	0.00
03/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	2450	2	2	2	621.00
03/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	6089	6	6	6	0.00
03/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1983	2	2	2	388.00
03/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	2047	2	2	2	0.00
03/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	12013	12	12	12	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
03/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	11799	12	12	12	0.00
03/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	7126	7	7	7	0.00
03/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	6141	6	6	6	0.00
03/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	6193	6	6	6	0.00
03/11/2022	2040 On 04-May-23			Bond Future	12.09	80.5637	80.4143	80.5637	300.00
03/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	8861	9	9	9	0.00
03/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	2105	2	2	2	0.00
03/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	2240	2	2	2	486.00
03/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	945	1	1	1	486.00
03/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1185	1	1	1	388.00
03/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	2083	2	2	2	0.00
03/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	446	0	0	0	388.00
03/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	6291	6	6	6	0.00
03/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	2127	2	2	2	0.00
03/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	6170	6	6	6	0.00
03/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	9621	10	10	10	0.00
03/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	2424	2	2	2	388.00
03/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1510	1	2	1	486.00
03/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	13124	13	13	13	0.00
03/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	6252	6	6	6	0.00
03/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	8564	8	9	8	0.00
03/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	5966	6	6	6	0.00
03/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	6211	6	6	6	0.00
03/11/2022	2040 On 03-August-23			Bond Future	12.22	77.7358	77.5831	77.7358	0.00
03/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	4520	5	5	5	0.00
03/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	4490	5	4	5	0.00
03/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	4551	5	5	5	0.00
03/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	4482	4	4	4	0.00
03/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	4536	4	5	4	0.00
03/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	4509	4	5	4	0.00
03/11/2022	2040 On 02-November-23			Bond Future	12.34	79.3653	79.2093	79.3653	0.00
03/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	2597	3	3	3	0.00
03/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	2575	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
03/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	2554	3	3	3	0.00
03/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	7038	7	7	7	0.00
03/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6958	7	7	7	0.00
03/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6998	7	7	7	0.00
03/11/2022	2044 On 03-November-22			Bond Future	11.83	79.0658	78.6115	79.0658	0.00
03/11/2022	2044 On 03-November-22	11.39	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2044 On 03-November-22	11.40	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2044 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2044 On 03-November-22	11.41	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2044 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	0.00
03/11/2022	2044 On 03-November-22	11.30	Put	Bond Future	3358	3	3	3	0.00
03/11/2022	2044 On 03-November-22	11.40	Put	Bond Future	2700	2	3	2	0.00
03/11/2022	2044 On 03-November-22	11.41	Put	Bond Future	2634	2	3	2	0.00
03/11/2022	2044 On 03-November-22	10.80	Put	Bond Future	6791	6	7	6	0.00
03/11/2022	2044 On 03-November-22	10.60	Put	Bond Future	8234	8	8	8	0.00
03/11/2022	2044 On 03-November-22	10.10	Put	Bond Future	12024	12	12	12	0.00
03/11/2022	2044 On 03-November-22	11.39	Put	Bond Future	2765	2	3	2	0.00
03/11/2022	2044 On 02-February-23			Bond Future	11.93	76.1316	75.8244	76.1316	95,227.00
03/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	878	1	1	1	0.00
03/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	944	1	1	1	1,300.00
03/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	2968	3	3	3	0.00
03/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	2645	3	3	3	1,300.00
03/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	846	1	1	1	0.00
03/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	862	1	1	1	0.00
03/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	5887	6	6	6	0.00
03/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	5939	6	6	6	0.00
03/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	2856	3	3	3	0.00
03/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	2574	2	3	2	4,000.00
03/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	5632	5	6	5	0.00
03/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	5835	6	6	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
03/11/2022	2044 On 04-May-23			Bond Future	12.05	77.6787	77.3646	77.6787	0.00
03/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	4626	5	5	5	0.00
03/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	3071	3	3	3	0.00
03/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	3813	4	4	4	0.00
03/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	2245	2	2	2	0.00
03/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	2222	2	2	2	0.00
03/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	2199	2	2	2	0.00
03/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	6197	6	6	6	0.00
03/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	4906	5	5	5	4,115.00
03/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	6155	6	6	6	0.00
03/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	6113	6	6	6	0.00
03/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	4121	4	4	4	4,115.00
03/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	3456	3	3	3	1,500.00
03/11/2022	2044 On 03-August-23			Bond Future	12.17	74.9158	74.5949	74.9158	0.00
03/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	4688	5	5	5	0.00
03/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	4626	5	5	5	0.00
03/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	4657	5	5	5	0.00
03/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	4705	5	5	5	0.00
03/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	4732	5	5	5	0.00
03/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	4677	5	5	5	0.00
03/11/2022	2044 On 02-November-23			Bond Future	12.28	76.4863	76.1586	76.4863	0.00
03/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	3082	3	3	3	0.00
03/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	3105	3	3	3	0.00
03/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	3128	3	3	3	0.00
03/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	7424	7	7	7	0.00
03/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	7464	7	7	7	0.00
03/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	7504	7	8	7	0.00
03/11/2022	2046 On 03-November-22			Bond Future	116.20	112.6787	116.2019	112.6787	0.00
03/11/2022	2046 On 02-February-23			Bond Future	118.35	114.7687	118.3547	114.7687	11,674.00
03/11/2022	2046 On 04-May-23			Bond Future	118.75	115.0939	118.7499	115.0939	5,677.00
03/11/2022	2046 On 03-August-23			Bond Future	121.25	117.5196	121.2523	117.5196	0.00
03/11/2022	2046 On 02-November-23			Bond Future	121.73	117.9239	121.7276	117.9239	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
03/11/2022	2050 On 03-November-22			Bond Future	116.99	114.9285	116.9882	114.9285	0.00
03/11/2022	2050 On 02-February-23			Bond Future	119.17	114.9236	119.1665	114.9236	9,301.00
03/11/2022	2050 On 04-May-23			Bond Future	121.61	117.2824	121.6114	117.2824	3,582.00
03/11/2022	2050 On 03-August-23			Bond Future	121.99	117.5727	121.9871	117.5727	0.00
03/11/2022	2050 On 02-November-23			Bond Future	124.57	120.0614	124.5692	120.0614	0.00
03/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	AL37 On 03-November-22			Index Future	827.37	831.1480	827.3650	831.1480	0.00
03/11/2022	AL37 On 02-February-23			Index Future	843.56	846.3580	843.5630	846.3580	0.00
03/11/2022	AL37 On 04-May-23			Index Future	860.66	863.5200	860.6610	863.5200	0.00
03/11/2022	AL37 On 03-August-23			Index Future	878.59	881.5140	878.5920	881.5140	0.00
03/11/2022	AL37 On 02-November-23			Index Future	896.99	899.9760	896.9930	899.9760	0.00
03/11/2022	AL7T On 03-November-22			Index Future	925.41	942.0430	925.4110	942.0430	0.00
03/11/2022	AL7T On 02-February-23			Index Future	955.51	959.2830	955.5070	959.2830	0.00
03/11/2022	AL7T On 04-May-23			Index Future	974.88	978.7350	974.8750	978.7350	0.00
03/11/2022	AL7T On 03-August-23			Index Future	995.19	999.1290	995.1850	999.1290	0.00
03/11/2022	AL7T On 02-November-23			Index Future	1016.03	1020.0550	1016.0270	1020.0550	0.00
03/11/2022	ALBI On 03-November-22			Index Future	822.67	827.1240	822.6710	827.1240	0.00
03/11/2022	ALBI On 02-February-23			Index Future	839.56	842.2610	839.5640	842.2610	105.00
03/11/2022	ALBI On 04-May-23			Index Future	856.58	859.3400	856.5820	859.3400	0.00
03/11/2022	ALBI On 03-August-23			Index Future	874.43	877.2460	874.4270	877.2460	0.00
03/11/2022	ALBI On 02-November-23			Index Future	892.74	895.6190	892.7410	895.6190	0.00
03/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C007 On 31-January-37			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
03/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C303 On 14-August-15			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
03/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/11/2022	ES33 On 03-November-22			Bond Future	12.63	71.6316	71.2312	71.6316	0.00
03/11/2022	ES33 On 02-February-23			Bond Future	12.79	72.9603	72.7601	72.9603	350.00
03/11/2022	ES33 On 04-May-23			Bond Future	12.96	70.6626	70.4577	70.6626	0.00
03/11/2022	ES33 On 03-August-23			Bond Future	13.13	72.1529	71.9434	72.1529	0.00
03/11/2022	ES33 On 02-November-23			Bond Future	13.31	69.8846	69.6706	69.8846	0.00
03/11/2022	ES42 On 03-November-22			Bond Future	12.81	70.0868	69.7009	70.0868	0.00
03/11/2022	ES42 On 02-February-23			Bond Future	12.93	71.3868	71.2344	71.3868	4,715.00
03/11/2022	ES42 On 04-May-23			Bond Future	13.09	68.5886	68.4325	68.5886	0.00
03/11/2022	ES42 On 03-August-23			Bond Future	13.24	70.0361	69.8764	70.0361	0.00
03/11/2022	ES42 On 02-November-23			Bond Future	13.39	67.2562	67.0931	67.2562	0.00
03/11/2022	GOVI On 03-November-22			GOVI	810.95	815.3610	810.9530	815.3610	0.00
03/11/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 03-November-22	820.41	Put	GOVI	94570	5	9	5	0.00
03/11/2022	GOVI On 03-November-22	820.42	Put	GOVI	94670	5	9	5	0.00
03/11/2022	GOVI On 03-November-22	820.43	Put	GOVI	94770	5	9	5	0.00
03/11/2022	GOVI On 02-February-23			GOVI	827.58	830.2820	827.5760	830.2820	851.00
03/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	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
03/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	232540	21	23	21	0.00
03/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	232440	21	23	21	0.00
03/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	232640	21	23	21	0.00
03/11/2022	GOVI On 04-May-23			GOVI	844.35	847.1190	844.3500	847.1190	0.00
03/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	85100	6	9	6	0.00
03/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	85200	6	9	6	0.00
03/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	85300	6	9	6	0.00
03/11/2022	GOVI On 03-August-23			GOVI	861.94	864.7700	861.9410	864.7700	0.00
03/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	247110	28	25	28	0.00
03/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	247310	28	25	28	0.00
03/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	247210	28	25	28	0.00
03/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 02-November-23			GOVI	879.99	882.8820	879.9930	882.8820	0.00
03/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
03/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	58170	3	6	3	0.00
03/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	58270	3	6	3	0.00
03/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	58070	3	6	3	0.00
03/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/11/2022	IGOV On 03-November-22			Index Future	322.72	319.3720	322.7160	319.3720	0.00
03/11/2022	IGOV On 02-February-23			Index Future	328.89	325.2960	328.8920	325.2960	701.00
03/11/2022	IGOV On 04-May-23			Index Future	335.64	331.9710	335.6380	331.9710	16.00
03/11/2022	IGOV On 03-August-23			Index Future	342.71	338.9640	342.7070	338.9640	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
03/11/2022	IGOV On 02-November-23			Index Future	349.96	346.1380	349.9600	346.1380	0.00
03/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
03/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
03/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
03/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
03/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.55	93.4850	93.4500	93.4850	0.00
03/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.28	92.7650	92.7250	92.7650	68.00
03/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.34	92.7300	92.6650	92.7300	0.00
03/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.78	92.3200	92.2250	92.3200	0.00
03/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.84	92.2750	92.1650	92.2750	0.00
03/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.96	92.1600	92.0400	92.1600	0.00
03/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.13	92.0400	91.8750	92.0400	0.00
03/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.22	91.9650	91.7800	91.9650	75.00
03/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.29	91.9100	91.7150	91.9100	272.00
03/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.32	91.8600	91.6800	91.8600	0.00
03/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.29	91.9200	91.7100	91.9200	0.00
03/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.32	91.8850	91.6850	91.8850	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
03/11/2022	R023 On 03-November-22			Bond Future	7.30	101.6432	101.6007	101.6432	0.00
03/11/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R023 On 03-November-22	6.26	Put	Bond Future	317	0	0	0	0.00
03/11/2022	R023 On 03-November-22	6.25	Put	Bond Future	320	0	0	0	0.00
03/11/2022	R023 On 03-November-22	6.27	Put	Bond Future	314	0	0	0	0.00
03/11/2022	R035 On 03-November-22			Bond Future	11.69	84.0502	83.5567	84.0502	0.00
03/11/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R035 On 03-November-22	11.14	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R035 On 03-November-22	11.13	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R035 On 03-November-22	10.57	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R035 On 03-November-22	11.15	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R035 On 03-November-22	12.68	Call	Bond Future	5298	6	5	6	0.00
03/11/2022	R035 On 03-November-22	10.99	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R035 On 03-November-22	11.05	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R035 On 03-November-22	10.99	Put	Bond Future	4019	4	4	4	0.00
03/11/2022	R035 On 03-November-22	12.68	Put	Bond Future	0	0	0	0	0.00
03/11/2022	R035 On 03-November-22	11.15	Put	Bond Future	3069	3	3	3	0.00
03/11/2022	R035 On 03-November-22	10.57	Put	Bond Future	6585	6	7	6	0.00
03/11/2022	R035 On 03-November-22	11.13	Put	Bond Future	3187	3	3	3	0.00
03/11/2022	R035 On 03-November-22	11.14	Put	Bond Future	3128	3	3	3	0.00
03/11/2022	R035 On 03-November-22	11.05	Put	Bond Future	3661	3	4	3	0.00
03/11/2022	R035 On 03-November-22	10.30	Put	Bond Future	8292	8	8	8	0.00
03/11/2022	R035 On 03-November-22	9.82	Put	Bond Future	11444	11	11	11	0.00
03/11/2022	R035 On 02-February-23			Bond Future	11.80	85.5883	85.3404	85.5883	161,005.00
03/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	3053	3	3	3	0.00
03/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	7794	8	8	8	0.00
03/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	836	1	1	1	976.00
03/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	851	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
03/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	585	1	1	1	0.00
03/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	184	0	0	0	976.00
03/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	377	0	0	0	388.00
03/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	596	1	1	1	0.00
03/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	2926	3	3	3	0.00
03/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	608	1	1	1	0.00
03/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	392	0	0	0	0.00
03/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	348	0	0	0	0.00
03/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	54	0	0	0	582.00
03/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	61	0	0	0	0.00
03/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	67	0	0	0	388.00
03/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	11580	11	12	11	0.00
03/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	12098	12	12	12	0.00
03/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	7329	7	7	7	0.00
03/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	7112	7	7	7	0.00
03/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	7004	7	7	7	582.00
03/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	9041	9	9	9	0.00
03/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	5887	6	6	6	0.00
03/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	515	0	1	0	976.00
03/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	5935	6	6	6	0.00
03/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	11838	12	12	12	0.00
03/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	5983	6	6	6	0.00
03/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	5059	5	5	5	582.00
03/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	5103	5	5	5	0.00
03/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	2076	2	2	2	388.00
03/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	2165	2	2	2	0.00
03/11/2022	R035 On 04-May-23			Bond Future	11.93	82.8200	82.5663	82.8200	0.00
03/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	1799	2	2	2	0.00
03/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	714	1	1	1	491.00
03/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	326	0	0	0	388.00
03/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	5181	5	5	5	0.00
03/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	7755	8	8	8	0.00
03/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	1704	2	2	2	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	1761	2	2	2	0.00
03/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	1780	2	2	2	0.00
03/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	892	1	1	1	388.00
03/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	8518	8	9	8	0.00
03/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	1415	1	1	1	491.00
03/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	2402	2	2	2	388.00
03/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	5750	6	6	6	0.00
03/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	12704	12	13	12	0.00
03/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	9450	9	9	9	0.00
03/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	5943	6	6	6	0.00
03/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	5827	6	6	6	0.00
03/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	5788	6	6	6	0.00
03/11/2022	R035 On 03-August-23			Bond Future	12.06	84.5475	84.2882	84.5475	0.00
03/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	3901	4	4	4	0.00
03/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	3929	4	4	4	0.00
03/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	3957	4	4	4	0.00
03/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	4264	4	4	4	0.00
03/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	4289	4	4	4	0.00
03/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	4314	4	4	4	0.00
03/11/2022	R035 On 02-November-23			Bond Future	12.19	81.8126	81.5478	81.8126	0.00
03/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	2109	2	2	2	0.00
03/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	2071	2	2	2	0.00
03/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	2090	2	2	2	0.00
03/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	6240	6	6	6	0.00
03/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	6277	6	6	6	0.00
03/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	6204	6	6	6	0.00
03/11/2022	R186 On 03-November-22			Bond Future	9.16	109.0035	108.5070	109.0035	0.00
03/11/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R186 On 03-November-22	8.55	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R186 On 03-November-22	8.91	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R186 On 03-November-22	8.53	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R186 On 03-November-22	8.54	Call	Bond Future	0	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
03/11/2022	R186 On 03-November-22	8.54	Put	Bond Future	2175	2	2	2	0.00
03/11/2022	R186 On 03-November-22	8.91	Put	Bond Future	870	0	1	0	0.00
03/11/2022	R186 On 03-November-22	8.53	Put	Bond Future	2211	2	2	2	0.00
03/11/2022	R186 On 03-November-22	8.55	Put	Bond Future	2140	2	2	2	0.00
03/11/2022	R186 On 03-November-22	8.23	Put	Bond Future	3284	3	3	3	0.00
03/11/2022	R186 On 02-February-23			Bond Future	9.26	105.6977	105.3308	105.6977	77,795.00
03/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	333	0	0	0	0.00
03/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	327	0	0	0	0.00
03/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	321	0	0	0	0.00
03/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	3440	3	3	3	0.00
03/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	3412	3	3	3	0.00
03/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	3384	3	3	3	0.00
03/11/2022	R186 On 04-May-23			Bond Future	9.34	107.8431	107.4678	107.8431	12,188.00
03/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1014	1	1	1	0.00
03/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1002	1	1	1	0.00
03/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1025	1	1	1	0.00
03/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	2613	2	3	2	0.00
03/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	2632	2	3	2	0.00
03/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	2593	2	3	2	0.00
03/11/2022	R186 On 03-August-23			Bond Future	9.42	104.7851	104.4016	104.7851	0.00
03/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	2522	3	3	3	0.00
03/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	2486	3	2	3	0.00
03/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	2504	3	3	3	0.00
03/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1595	1	2	1	0.00
03/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1605	1	2	1	0.00
03/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1584	1	2	1	0.00
03/11/2022	R186 On 02-November-23			Bond Future	9.51	106.9810	106.5894	106.9810	0.00
03/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	3681	4	4	4	0.00
03/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	1893	2	2	2	0.00
03/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	1908	2	2	2	0.00
03/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	1923	2	2	2	0.00
03/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	1568	2	2	2	1,715.00
03/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	2215	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
03/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	2227	2	2	2	0.00
03/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	2539	2	3	2	0.00
03/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	2240	2	2	2	0.00
03/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	1263	1	1	1	1,715.00
03/11/2022	R197 On 03-November-22			Bond Future	330.84	332.3636	330.8386	332.3636	0.00
03/11/2022	R197 On 02-February-23			Bond Future	327.91	329.6227	327.9075	329.6227	977.00
03/11/2022	R197 On 04-May-23			Bond Future	334.63	336.3881	334.6349	336.3881	0.00
03/11/2022	R197 On 03-August-23			Bond Future	332.60	334.4071	332.5963	334.4071	0.00
03/11/2022	R197 On 02-November-23			Bond Future	339.64	341.4863	339.6369	341.4863	0.00
03/11/2022	R202 On 03-November-22			Bond Future	251.28	249.5065	251.2826	249.5065	0.00
03/11/2022	R202 On 02-February-23			Bond Future	250.53	249.4044	250.5281	249.4044	5,970.00
03/11/2022	R202 On 04-May-23			Bond Future	255.67	254.5228	255.6673	254.5228	0.00
03/11/2022	R202 On 03-August-23			Bond Future	256.23	255.0686	256.2261	255.0686	0.00
03/11/2022	R202 On 02-November-23			Bond Future	261.65	260.4676	261.6495	260.4676	0.00
03/11/2022	R209 On 03-November-22			Bond Future	11.69	64.7121	64.2811	64.7121	0.00
03/11/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R209 On 03-November-22	11.50	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R209 On 03-November-22	11.01	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R209 On 03-November-22	10.90	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R209 On 03-November-22	11.00	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R209 On 03-November-22	11.02	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R209 On 03-November-22	12.00	Call	Bond Future	1482	2	1	2	0.00
03/11/2022	R209 On 03-November-22	11.03	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R209 On 03-November-22	11.03	Put	Bond Future	3327	3	3	3	0.00
03/11/2022	R209 On 03-November-22	10.50	Put	Bond Future	6178	6	6	6	0.00
03/11/2022	R209 On 03-November-22	10.90	Put	Bond Future	4011	4	4	4	0.00
03/11/2022	R209 On 03-November-22	12.00	Put	Bond Future	0	0	0	0	0.00
03/11/2022	R209 On 03-November-22	9.50	Put	Bond Future	12036	12	12	12	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
03/11/2022	R209 On 03-November-22	9.25	Put	Bond Future	13605	13	14	13	0.00
03/11/2022	R209 On 03-November-22	11.02	Put	Bond Future	3379	3	3	3	0.00
03/11/2022	R209 On 03-November-22	11.00	Put	Bond Future	3484	3	3	3	0.00
03/11/2022	R209 On 03-November-22	11.01	Put	Bond Future	3432	3	3	3	0.00
03/11/2022	R209 On 03-November-22	11.50	Put	Bond Future	933	1	1	1	0.00
03/11/2022	R209 On 03-November-22	10.00	Put	Bond Future	9026	9	9	9	0.00
03/11/2022	R209 On 02-February-23			Bond Future	11.78	65.8963	65.6793	65.8963	24,672.00
03/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	463	1	0	1	0.00
03/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	453	0	0	0	0.00
03/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	444	0	0	0	0.00
03/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	5442	5	5	5	0.00
03/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	5530	5	6	5	0.00
03/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	5486	5	5	5	0.00
03/11/2022	R209 On 04-May-23			Bond Future	11.90	64.0808	63.8588	64.0808	5,950.00
03/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	1471	2	1	2	0.00
03/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	4780	5	5	5	0.00
03/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	1299	1	1	1	0.00
03/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	1439	2	1	2	0.00
03/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	1455	2	1	2	0.00
03/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	365	0	0	0	8,500.00
03/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	10316	10	10	10	0.00
03/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	5406	5	5	5	0.00
03/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	5441	5	5	5	0.00
03/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	5767	6	6	6	11,000.00
03/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	2044	2	2	2	8,500.00
03/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	5371	5	5	5	0.00
03/11/2022	R209 On 03-August-23			Bond Future	12.02	65.4177	65.1908	65.4177	0.00
03/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	3436	4	3	4	0.00
03/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	3412	4	3	4	0.00
03/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	3388	4	3	4	0.00
03/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	3741	4	4	4	0.00
03/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3786	4	4	4	0.00
03/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	3763	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
03/11/2022	R209 On 02-November-23			Bond Future	12.13	63.6362	63.4045	63.6362	0.00
03/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	1838	2	2	2	0.00
03/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	1821	2	2	2	0.00
03/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	1804	2	2	2	0.00
03/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	5635	5	6	5	0.00
03/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	5602	5	6	5	0.00
03/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	5569	5	6	5	0.00
03/11/2022	R210 On 03-November-22			Bond Future	229.27	226.4408	229.2667	226.4408	0.00
03/11/2022	R210 On 02-February-23			Bond Future	231.78	230.6412	231.7786	230.6412	372.00
03/11/2022	R210 On 04-May-23			Bond Future	233.45	232.2967	233.4516	232.2967	0.00
03/11/2022	R210 On 03-August-23			Bond Future	238.37	237.1920	238.3705	237.1920	0.00
03/11/2022	R210 On 02-November-23			Bond Future	240.25	239.0544	240.2460	239.0544	0.00
03/11/2022	R213 On 03-November-22			Bond Future	11.17	79.5775	79.1325	79.5775	0.00
03/11/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R213 On 03-November-22	10.19	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R213 On 03-November-22	10.37	Put	Bond Future	3712	3	4	3	0.00
03/11/2022	R213 On 03-November-22	10.39	Put	Bond Future	3616	3	4	3	0.00
03/11/2022	R213 On 03-November-22	10.38	Put	Bond Future	3664	3	4	3	0.00
03/11/2022	R213 On 03-November-22	9.19	Put	Bond Future	9648	9	10	9	0.00
03/11/2022	R213 On 03-November-22	10.19	Put	Bond Future	4583	4	5	4	0.00
03/11/2022	R213 On 03-November-22	9.98	Put	Bond Future	5615	5	6	5	0.00
03/11/2022	R213 On 03-November-22	10.40	Put	Bond Future	3568	3	4	3	0.00
03/11/2022	R213 On 03-November-22	9.84	Put	Bond Future	6312	6	6	6	0.00
03/11/2022	R213 On 03-November-22	9.13	Put	Bond Future	9964	10	10	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
03/11/2022	R213 On 02-February-23			Bond Future	11.30	81.0338	80.7174	81.0338	33,035.00
03/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	523	1	1	1	912.00
03/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	353	0	0	0	0.00
03/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	347	0	0	0	0.00
03/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	42	0	0	0	476.00
03/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	359	0	0	0	0.00
03/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	451	1	0	1	0.00
03/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	4529	5	5	5	0.00
03/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	243	0	0	0	0.00
03/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	686	1	1	1	912.00
03/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	5326	5	5	5	0.00
03/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	4499	4	4	4	0.00
03/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	4805	5	5	5	476.00
03/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	10288	10	10	10	0.00
03/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	6228	6	6	6	476.00
03/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	5367	5	5	5	0.00
03/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	5284	5	5	5	0.00
03/11/2022	R213 On 04-May-23			Bond Future	11.43	79.1246	78.8011	79.1246	0.00
03/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	1406	2	1	2	0.00
03/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	1391	2	1	2	0.00
03/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	1421	2	1	2	0.00
03/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	4444	4	4	4	0.00
03/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	4505	4	5	4	0.00
03/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	4475	4	4	4	0.00
03/11/2022	R213 On 03-August-23			Bond Future	11.57	80.7747	80.4442	80.7747	0.00
03/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	3263	3	3	3	0.00
03/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	3240	3	3	3	0.00
03/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	3286	3	3	3	0.00
03/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	3034	3	3	3	0.00
03/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	3053	3	3	3	0.00
03/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	3016	3	3	3	0.00
03/11/2022	R213 On 02-November-23			Bond Future	11.71	78.9127	78.5752	78.9127	0.00
03/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	1760	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
03/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	1744	2	2	2	0.00
03/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	1777	2	2	2	0.00
03/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	4194	4	4	4	0.00
03/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	4247	4	4	4	0.00
03/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	4221	4	4	4	0.00
03/11/2022	R214 On 03-November-22			Bond Future	11.75	62.4599	62.0852	62.4599	0.00
03/11/2022	R214 On 03-November-22	11.35	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R214 On 03-November-22	11.36	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R214 On 03-November-22	11.34	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R214 On 03-November-22	11.36	Put	Bond Future	2009	2	2	2	0.00
03/11/2022	R214 On 03-November-22	11.35	Put	Bond Future	2063	2	2	2	0.00
03/11/2022	R214 On 03-November-22	11.34	Put	Bond Future	2116	2	2	2	0.00
03/11/2022	R214 On 02-February-23			Bond Future	11.83	63.6029	63.4537	63.6029	71,370.00
03/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	2212	2	2	2	1,600.00
03/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	777	1	1	1	0.00
03/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	791	1	1	1	1,600.00
03/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	749	1	1	1	0.00
03/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	763	1	1	1	0.00
03/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	4734	5	5	5	0.00
03/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	4776	5	5	5	0.00
03/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	4692	5	5	5	0.00
03/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	2372	2	2	2	0.00
03/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	4651	5	5	5	0.00
03/11/2022	R214 On 04-May-23			Bond Future	11.94	61.5940	61.4412	61.5940	0.00
03/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	1939	2	2	2	0.00
03/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	1919	2	2	2	0.00
03/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	1900	2	2	2	0.00
03/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	4871	5	5	5	0.00
03/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	4838	5	5	5	0.00
03/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	4804	5	5	5	0.00
03/11/2022	R214 On 03-August-23			Bond Future	12.04	62.8788	62.7225	62.8788	0.00
03/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	4122	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
03/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	4095	4	4	4	0.00
03/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	4069	4	4	4	0.00
03/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	3584	4	4	4	0.00
03/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	3563	4	4	4	0.00
03/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	3541	3	4	3	0.00
03/11/2022	R214 On 02-November-23			Bond Future	12.15	60.8958	60.7363	60.8958	0.00
03/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	2388	2	2	2	0.00
03/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	2350	2	2	2	0.00
03/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	2369	2	2	2	0.00
03/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	5839	6	6	6	0.00
03/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	5872	6	6	6	0.00
03/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	5805	6	6	6	0.00
03/11/2022	R248 On 03-November-22			Bond Future	11.73	78.0245	77.6525	78.0245	0.00
03/11/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R248 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R248 On 03-November-22	11.31	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R248 On 03-November-22	11.90	Call	Bond Future	1065	1	1	1	0.00
03/11/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R248 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R248 On 03-November-22	11.32	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R248 On 03-November-22	11.20	Call	Bond Future	0	0	0	0	0.00
03/11/2022	R248 On 03-November-22	11.20	Put	Bond Future	3499	3	3	3	0.00
03/11/2022	R248 On 03-November-22	11.30	Put	Bond Future	2818	2	3	2	0.00
03/11/2022	R248 On 03-November-22	11.31	Put	Bond Future	2750	2	3	2	0.00
03/11/2022	R248 On 03-November-22	10.70	Put	Bond Future	7067	7	7	7	0.00
03/11/2022	R248 On 03-November-22	10.60	Put	Bond Future	7814	7	8	7	0.00
03/11/2022	R248 On 03-November-22	11.90	Put	Bond Future	0	0	0	0	0.00
03/11/2022	R248 On 03-November-22	10.00	Put	Bond Future	12548	12	13	12	0.00
03/11/2022	R248 On 03-November-22	11.32	Put	Bond Future	2683	2	3	2	0.00
03/11/2022	R248 On 02-February-23			Bond Future	11.83	79.4892	79.3029	79.4892	250,540.00
03/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	991	1	1	1	0.00
03/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	922	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
03/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	939	1	1	1	0.00
03/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	231	0	0	0	0.00
03/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	956	1	1	1	0.00
03/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	2458	3	2	3	2,542.00
03/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	824	1	1	1	2,542.00
03/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	6320	6	6	6	0.00
03/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	3256	3	3	3	0.00
03/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	5890	6	6	6	0.00
03/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	5785	6	6	6	0.00
03/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	10169	10	10	10	0.00
03/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	5943	6	6	6	0.00
03/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	5996	6	6	6	0.00
03/11/2022	R248 On 04-May-23			Bond Future	11.94	76.6415	76.4507	76.6415	10,943.00
03/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	2301	2	2	2	0.00
03/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	2325	2	2	2	0.00
03/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	2349	2	2	2	0.00
03/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	6108	6	6	6	0.00
03/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	6150	6	6	6	0.00
03/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	6194	6	6	6	0.00
03/11/2022	R248 On 03-August-23			Bond Future	12.04	78.2026	78.0075	78.2026	0.00
03/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	4899	5	5	5	0.00
03/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	4931	5	5	5	0.00
03/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	4964	5	5	5	0.00
03/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	4570	4	5	4	0.00
03/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	4597	5	5	5	0.00
03/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	4625	5	5	5	0.00
03/11/2022	R248 On 02-November-23			Bond Future	12.15	75.4177	75.2185	75.4177	13,000.00
03/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	3340	3	3	3	0.00
03/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	3291	3	3	3	0.00
03/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	3315	3	3	3	0.00
03/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	7466	7	7	7	0.00
03/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	7549	7	8	7	0.00
03/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	7507	7	8	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
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