



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	2025 On 03-November-22			Bond Future	166.12	166.2826	166.1217	166.2826	7,599.00
11/08/2022	2025 On 02-February-23			Bond Future	167.36	167.5229	167.3580	167.5229	1,918.00
11/08/2022	2025 On 04-May-23			Bond Future	170.65	170.8185	170.6490	170.8185	0.00
11/08/2022	2025 On 03-August-23			Bond Future	172.38	172.5503	172.3765	172.5503	0.00
11/08/2022	2025 On 02-November-23			Bond Future	175.48	175.6546	175.4782	175.6546	0.00
11/08/2022	2029 On 03-November-22			Bond Future	121.50	121.4883	121.5049	121.4883	1,519.00
11/08/2022	2029 On 02-February-23			Bond Future	123.65	123.6365	123.6526	123.6365	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2022	2029 On 04-May-23			Bond Future	124.78	124.7694	124.7848	124.7694	0.00
11/08/2022	2029 On 03-August-23			Bond Future	127.34	127.3222	127.3372	127.3222	0.00
11/08/2022	2029 On 02-November-23			Bond Future	128.28	128.2684	128.2840	128.2684	0.00
11/08/2022	2030 On 03-November-22			Bond Future	9.93	91.2674	9.9301	91.2674	67,557.00
11/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	1976	1	1976	1	0.00
11/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	2005	1	2005	1	0.00
11/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	2328	2	2328	2	500.00
11/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	7489	6	7489	6	0.00
11/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	1068	1	1068	1	500.00
11/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	2033	1	2033	1	0.00
11/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	1230	2	1230	2	0.00
11/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	1057	2	1057	2	0.00
11/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	2170	3	2170	3	0.00
11/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	104	0	104	0	500.00
11/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	1249	2	1249	2	0.00
11/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	1268	2	1268	2	0.00
11/08/2022	2030 On 02-February-23			Bond Future	10.07	88.8537	10.0665	88.8537	5,200.00
11/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	7034	6	7034	6	5,000.00
11/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	5500	5	5500	5	0.00
11/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	5639	5	5639	5	0.00
11/08/2022	2030 On 02-February-23	10.01	Call	Bond Future	2176	2	2176	2	0.00
11/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	1782	1	1782	1	388.00
11/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	477	0	477	0	102.00
11/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	684	1	684	1	388.00
11/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	2017	2	2017	2	0.00
11/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	1700	1	1700	1	0.00
11/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	6311	5	6311	5	5,000.00
11/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	2129	2	2129	2	0.00
11/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	2152	2	2152	2	0.00
11/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	1720	1	1720	1	0.00
11/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	798	1	798	1	0.00
11/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	649	0	649	0	0.00
11/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	1457	1	1457	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
11/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	3354	4	3354	4	102.00
11/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	6506	7	6506	7	0.00
11/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	5538	6	5538	6	0.00
11/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	5376	6	5376	6	0.00
11/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	4903	6	4903	6	0.00
11/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	2602	3	2602	3	102.00
11/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	2436	3	2436	3	0.00
11/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	639	1	639	1	0.00
11/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	778	1	778	1	388.00
11/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	2985	4	2985	4	0.00
11/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	2879	4	2879	4	0.00
11/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	2958	4	2958	4	0.00
11/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	2482	3	2482	3	0.00
11/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	2459	3	2459	3	0.00
11/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	810	1	810	1	0.00
11/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	519	1	519	1	0.00
11/08/2022	2030 On 04-May-23			Bond Future	10.18	90.5855	10.1772	90.5855	0.00
11/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	10356	9	10356	9	0.00
11/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	7071	6	7071	6	0.00
11/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	8510	8	8510	8	0.00
11/08/2022	2030 On 04-May-23	12.50	Call	Bond Future	10119	9	10119	9	0.00
11/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	3709	3	3709	3	0.00
11/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	4016	3	4016	3	350.00
11/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	1598	1	1598	1	150.00
11/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	6140	5	6140	5	0.00
11/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	3387	3	3387	3	479.00
11/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	3654	3	3654	3	0.00
11/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	3682	3	3682	3	0.00
11/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	1751	1	1751	1	479.00
11/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	1949	2	1949	2	388.00
11/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	925	1	925	1	388.00
11/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	2383	2	2383	2	1,080.00
11/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	3179	4	3179	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
11/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	6240	7	6240	7	0.00
11/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	4318	5	4318	5	0.00
11/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	3746	4	3746	4	0.00
11/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	4054	5	4054	5	0.00
11/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	2123	3	2123	3	0.00
11/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	2139	3	2139	3	0.00
11/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	2311	3	2311	3	0.00
11/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	1129	1	1129	1	150.00
11/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	1935	2	1935	2	0.00
11/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	2106	3	2106	3	0.00
11/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	458	1	458	1	479.00
11/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	653	1	653	1	1,080.00
11/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	907	1	907	1	388.00
11/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	425	1	425	1	350.00
11/08/2022	2030 On 03-August-23			Bond Future	10.28	88.4144	10.2818	88.4144	0.00
11/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	10024	9	10024	9	0.00
11/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	6089	5	6089	5	0.00
11/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	10979	10	10979	10	0.00
11/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	6028	5	6028	5	0.00
11/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	6058	5	6058	5	0.00
11/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	3424	3	3424	3	1,012.00
11/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	4059	3	4059	3	350.00
11/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	2482	3	2482	3	0.00
11/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	1570	2	1570	2	0.00
11/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	1590	2	1590	2	0.00
11/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	532	1	532	1	350.00
11/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	2914	3	2914	3	0.00
11/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	697	1	697	1	1,012.00
11/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	1580	2	1580	2	0.00
11/08/2022	2030 On 02-November-23			Bond Future	10.44	89.9812	10.4390	89.9812	0.00
11/08/2022	2030 On 02-November-23	10.82	Call	Bond Future	4291	4	4291	4	0.00
11/08/2022	2030 On 02-November-23	10.81	Call	Bond Future	4265	4	4265	4	0.00
11/08/2022	2030 On 02-November-23	10.80	Call	Bond Future	4240	4	4240	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
11/08/2022	2030 On 02-November-23	10.80	Put	Bond Future	2746	3	2746	3	0.00
11/08/2022	2030 On 02-November-23	10.81	Put	Bond Future	2730	3	2730	3	0.00
11/08/2022	2030 On 02-November-23	10.82	Put	Bond Future	2715	3	2715	3	0.00
11/08/2022	2032 On 03-November-22			Bond Future	10.38	87.0425	10.3801	87.0425	157,106.00
11/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	167	0	167	0	180.00
11/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	249	0	249	0	500.00
11/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	6342	5	6342	5	0.00
11/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	9697	9	9697	9	0.00
11/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	2739	2	2739	2	0.00
11/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	2774	2	2774	2	750.00
11/08/2022	2032 On 03-November-22	11.45	Call	Bond Future	5904	5	5904	5	0.00
11/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	1393	1	1393	1	500.00
11/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	2177	2	2177	2	0.00
11/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	2402	2	2402	2	0.00
11/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	1160	1	1160	1	0.00
11/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	191	0	191	0	454.00
11/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	1273	1	1273	1	0.00
11/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	789	0	789	0	750.00
11/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	3324	4	3324	4	0.00
11/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	2636	3	2636	3	454.00
11/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	2474	3	2474	3	180.00
11/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	5945	7	5945	7	0.00
11/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	5417	7	5417	7	0.00
11/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	1436	2	1436	2	180.00
11/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	6215	7	6215	7	0.00
11/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	1585	2	1585	2	454.00
11/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	2319	3	2319	3	0.00
11/08/2022	2032 On 03-November-22	11.45	Put	Bond Future	364	1	364	1	7,500.00
11/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	1225	2	1225	2	0.00
11/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	1243	2	1243	2	0.00
11/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	86	0	86	0	750.00
11/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	309	0	309	0	500.00
11/08/2022	2032 On 02-February-23			Bond Future	10.52	88.5617	10.5162	88.5617	18.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	7368	6	7368	6	0.00
11/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	11090	10	11090	10	0.00
11/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	2317	2	2317	2	0.00
11/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	2343	2	2343	2	0.00
11/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	1791	1	1791	1	0.00
11/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	552	0	552	0	454.00
11/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	6772	6	6772	6	0.00
11/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	2369	2	2369	2	0.00
11/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	2638	2	2638	2	0.00
11/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	3133	2	3133	2	750.00
11/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	1925	1	1925	1	500.00
11/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	700	1	700	1	500.00
11/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	1315	1	1315	1	750.00
11/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	4535	5	4535	5	0.00
11/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	6455	8	6455	8	0.00
11/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	3505	4	3505	4	0.00
11/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	2327	3	2327	3	0.00
11/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	2723	3	2723	3	454.00
11/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	2984	4	2984	4	0.00
11/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	864	1	864	1	0.00
11/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	7230	8	7230	8	0.00
11/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	3697	4	3697	4	454.00
11/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	3012	4	3012	4	0.00
11/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	3039	4	3039	4	0.00
11/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	299	0	299	0	750.00
11/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	744	1	744	1	500.00
11/08/2022	2032 On 04-May-23			Bond Future	10.63	86.1262	10.6259	86.1262	0.00
11/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	3327	3	3327	3	400.00
11/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	4048	3	4048	3	0.00
11/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	4078	3	4078	3	0.00
11/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	4108	3	4108	3	0.00
11/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	5664	5	5664	5	400.00
11/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	13321	12	13321	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
11/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	341	0	341	0	400.00
11/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	2762	3	2762	3	0.00
11/08/2022	2032 On 04-May-23	10.88	Put	Bond Future	2782	3	2782	3	0.00
11/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	2802	3	2802	3	0.00
11/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	3358	4	3358	4	0.00
11/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	1941	2	1941	2	0.00
11/08/2022	2032 On 03-August-23			Bond Future	10.73	87.8739	10.7260	87.8739	2,600.00
11/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	6917	6	6917	6	0.00
11/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	6951	6	6951	6	0.00
11/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	7433	6	7433	6	5,000.00
11/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	6986	6	6986	6	0.00
11/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	1933	2	1933	2	0.00
11/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	1780	2	1780	2	0.00
11/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	1946	2	1946	2	0.00
11/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	1958	2	1958	2	0.00
11/08/2022	2032 On 02-November-23			Bond Future	10.88	85.2765	10.8784	85.2765	0.00
11/08/2022	2032 On 02-November-23	11.22	Call	Bond Future	4966	4	4966	4	0.00
11/08/2022	2032 On 02-November-23	11.23	Call	Bond Future	4995	4	4995	4	0.00
11/08/2022	2032 On 02-November-23	11.24	Call	Bond Future	5024	4	5024	4	0.00
11/08/2022	2032 On 02-November-23	11.24	Put	Bond Future	3276	4	3276	4	0.00
11/08/2022	2032 On 02-November-23	11.23	Put	Bond Future	3295	4	3295	4	0.00
11/08/2022	2032 On 02-November-23	11.22	Put	Bond Future	3314	4	3314	4	0.00
11/08/2022	2033 On 03-November-22			Bond Future	114.93	115.0155	114.9266	115.0155	1,267.00
11/08/2022	2033 On 02-February-23			Bond Future	116.96	117.0491	116.9578	117.0491	6,141.00
11/08/2022	2033 On 04-May-23			Bond Future	117.87	117.9665	117.8725	117.9665	0.00
11/08/2022	2033 On 03-August-23			Bond Future	120.28	120.3799	120.2834	120.3799	0.00
11/08/2022	2033 On 02-November-23			Bond Future	121.01	121.1121	121.0143	121.1121	0.00
11/08/2022	2037 On 03-November-22			Bond Future	10.77	84.7483	10.7733	84.7483	66,983.00
11/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	4212	3	4212	3	0.00
11/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	4301	3	4301	3	0.00
11/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	4256	3	4256	3	0.00
11/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	962	1	962	1	0.00
11/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	977	1	977	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
11/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	947	1	947	1	0.00
11/08/2022	2037 On 02-February-23			Bond Future	10.90	81.9706	10.8952	81.9706	71,477.00
11/08/2022	2037 On 02-February-23	11.10	Call	Bond Future	3933	3	3933	3	636.00
11/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	3754	3	3754	3	0.00
11/08/2022	2037 On 02-February-23	11.97	Call	Bond Future	7473	7	7473	7	0.00
11/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	3684	3	3684	3	0.00
11/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	3719	3	3719	3	0.00
11/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	2829	3	2829	3	0.00
11/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	2854	3	2854	3	0.00
11/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	2803	3	2803	3	0.00
11/08/2022	2037 On 02-February-23	11.10	Put	Bond Future	2677	3	2677	3	0.00
11/08/2022	2037 On 02-February-23	11.97	Put	Bond Future	1185	1	1185	1	636.00
11/08/2022	2037 On 04-May-23			Bond Future	11.00	83.5691	10.9975	83.5691	0.00
11/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	6773	6	6773	6	400.00
11/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	4027	3	4027	3	400.00
11/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	14922	14	14922	14	0.00
11/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	5025	4	5025	4	0.00
11/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	4989	4	4989	4	0.00
11/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	4953	4	4953	4	0.00
11/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	3139	4	3139	4	0.00
11/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	3116	4	3116	4	0.00
11/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	3829	4	3829	4	0.00
11/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	463	1	463	1	400.00
11/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	3093	4	3093	4	0.00
11/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	2198	3	2198	3	0.00
11/08/2022	2037 On 03-August-23			Bond Future	11.10	81.0058	11.0952	81.0058	0.00
11/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	8300	7	8300	7	0.00
11/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	8261	7	8261	7	0.00
11/08/2022	2037 On 03-August-23	12.12	Call	Bond Future	8222	7	8222	7	0.00
11/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	2402	3	2402	3	0.00
11/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	2387	3	2387	3	0.00
11/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	2372	3	2372	3	0.00
11/08/2022	2037 On 02-November-23			Bond Future	11.23	82.4405	11.2252	82.4405	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
11/08/2022	2037 On 02-November-23	11.56	Call	Bond Future	6002	5	6002	5	0.00
11/08/2022	2037 On 02-November-23	11.55	Call	Bond Future	5968	5	5968	5	0.00
11/08/2022	2037 On 02-November-23	11.57	Call	Bond Future	6036	5	6036	5	0.00
11/08/2022	2037 On 02-November-23	11.55	Put	Bond Future	4092	5	4092	5	0.00
11/08/2022	2037 On 02-November-23	11.56	Put	Bond Future	4069	5	4069	5	0.00
11/08/2022	2037 On 02-November-23	11.57	Put	Bond Future	4046	5	4046	5	0.00
11/08/2022	2038 On 03-November-22			Bond Future	131.09	131.0727	131.0933	131.0727	5,346.00
11/08/2022	2038 On 02-February-23			Bond Future	131.50	131.4781	131.4981	131.4781	0.00
11/08/2022	2038 On 04-May-23			Bond Future	134.08	134.0654	134.0847	134.0654	0.00
11/08/2022	2038 On 03-August-23			Bond Future	134.84	134.8257	134.8447	134.8257	0.00
11/08/2022	2038 On 02-November-23			Bond Future	137.27	137.2504	137.2700	137.2504	0.00
11/08/2022	2040 On 03-November-22			Bond Future	10.86	86.8299	10.8641	86.8299	62,312.00
11/08/2022	2040 On 03-November-22	10.10	Call	Bond Future	486	0	486	0	2,250.00
11/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	2122	2	2122	2	848.00
11/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	4677	4	4677	4	0.00
11/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	5113	4	5113	4	1,500.00
11/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	4159	3	4159	3	0.00
11/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	1794	1	1794	1	1,078.00
11/08/2022	2040 On 03-November-22	12.00	Call	Bond Future	7681	7	7681	7	0.00
11/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	10444	9	10444	9	0.00
11/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	4629	4	4629	4	0.00
11/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	3707	3	3707	3	1,078.00
11/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	4581	4	4581	4	0.00
11/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	1453	2	1453	2	0.00
11/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	1061	1	1061	1	0.00
11/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	421	1	421	1	0.00
11/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	1253	2	1253	2	0.00
11/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	1094	1	1094	1	0.00
11/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	925	1	925	1	0.00
11/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	2563	3	2563	3	0.00
11/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	180	0	180	0	1,078.00
11/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	1078	1	1078	1	0.00
11/08/2022	2040 On 03-November-22	10.10	Put	Bond Future	5977	0	5977	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
11/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	2930	4	2930	4	0.00
11/08/2022	2040 On 02-February-23			Bond Future	10.98	83.8382	10.9821	83.8382	64,040.00
11/08/2022	2040 On 02-February-23	12.07	Call	Bond Future	8089	7	8089	7	0.00
11/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	3887	3	3887	3	0.00
11/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	3924	3	3924	3	0.00
11/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	1264	1	1264	1	0.00
11/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	1317	1	1317	1	388.00
11/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	9038	8	9038	8	0.00
11/08/2022	2040 On 02-February-23	11.19	Call	Bond Future	4232	4	4232	4	621.00
11/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	8895	8	8895	8	0.00
11/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	3962	3	3962	3	0.00
11/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	3271	3	3271	3	0.00
11/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	3376	3	3376	3	388.00
11/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	3524	4	3524	4	0.00
11/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	3043	4	3043	4	0.00
11/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	1056	1	1056	1	0.00
11/08/2022	2040 On 02-February-23	11.19	Put	Bond Future	2852	3	2852	3	0.00
11/08/2022	2040 On 02-February-23	12.07	Put	Bond Future	1241	2	1241	2	621.00
11/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	1026	1	1026	1	388.00
11/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	6762	8	6762	8	0.00
11/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	3623	4	3623	4	0.00
11/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	6930	8	6930	8	0.00
11/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	3071	4	3071	4	0.00
11/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	3100	4	3100	4	0.00
11/08/2022	2040 On 04-May-23			Bond Future	11.08	85.4733	11.0811	85.4733	0.00
11/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	14403	13	14403	13	0.00
11/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	5796	5	5796	5	486.00
11/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	3760	3	3760	3	388.00
11/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	5522	5	5522	5	0.00
11/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	5561	5	5561	5	0.00
11/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	3165	3	3165	3	486.00
11/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	1779	1	1779	1	388.00
11/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	11427	10	11427	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
11/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	5600	5	5600	5	0.00
11/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	3340	4	3340	4	0.00
11/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	1257	1	1257	1	388.00
11/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	5538	6	5538	6	0.00
11/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	749	1	749	1	486.00
11/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	8154	9	8154	9	0.00
11/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	3364	4	3364	4	0.00
11/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	3388	4	3388	4	0.00
11/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	4836	5	4836	5	0.00
11/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	3220	4	3220	4	0.00
11/08/2022	2040 On 03-August-23			Bond Future	11.18	82.6984	11.1756	82.6984	0.00
11/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	8983	8	8983	8	0.00
11/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	9025	8	9025	8	0.00
11/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	9066	8	9066	8	0.00
11/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	2614	3	2614	3	0.00
11/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	2630	3	2630	3	0.00
11/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	2646	3	2646	3	0.00
11/08/2022	2040 On 02-November-23			Bond Future	11.30	84.1628	11.3001	84.1628	0.00
11/08/2022	2040 On 02-November-23	11.60	Call	Bond Future	6444	6	6444	6	0.00
11/08/2022	2040 On 02-November-23	11.58	Call	Bond Future	6372	6	6372	6	0.00
11/08/2022	2040 On 02-November-23	11.59	Call	Bond Future	6408	6	6408	6	0.00
11/08/2022	2040 On 02-November-23	11.58	Put	Bond Future	4612	5	4612	5	0.00
11/08/2022	2040 On 02-November-23	11.60	Put	Bond Future	4560	5	4560	5	0.00
11/08/2022	2040 On 02-November-23	11.59	Put	Bond Future	4586	5	4586	5	0.00
11/08/2022	2044 On 03-November-22			Bond Future	10.84	83.8398	10.8412	83.8398	66,588.00
11/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	4815	4	4815	4	0.00
11/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	4864	4	4864	4	0.00
11/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	1601	1	1601	1	1,600.00
11/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	4380	4	4380	4	1,600.00
11/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	4913	4	4913	4	0.00
11/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	1048	1	1048	1	0.00
11/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	1239	2	1239	2	0.00
11/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	3335	4	3335	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
11/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	1064	1	1064	1	0.00
11/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	1081	1	1081	1	0.00
11/08/2022	2044 On 02-February-23			Bond Future	10.95	80.9212	10.9508	80.9212	30,170.00
11/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	4352	4	4352	4	0.00
11/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	4312	4	4312	4	0.00
11/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	4273	4	4273	4	0.00
11/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	2976	4	2976	4	0.00
11/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	2948	4	2948	4	0.00
11/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	2920	3	2920	3	0.00
11/08/2022	2044 On 04-May-23			Bond Future	11.04	82.4994	11.0423	82.4994	0.00
11/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	5914	5	5914	5	0.00
11/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	5874	5	5874	5	0.00
11/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	5834	5	5834	5	0.00
11/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	3380	4	3380	4	0.00
11/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	3355	4	3355	4	0.00
11/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	3330	4	3330	4	0.00
11/08/2022	2044 On 03-August-23			Bond Future	11.13	79.7895	11.1294	79.7895	0.00
11/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	9252	8	9252	8	0.00
11/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	9209	8	9209	8	0.00
11/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	9167	8	9167	8	0.00
11/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	2736	3	2736	3	0.00
11/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	2719	3	2719	3	0.00
11/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	2702	3	2702	3	0.00
11/08/2022	2044 On 02-November-23			Bond Future	11.24	81.2023	11.2439	81.2023	0.00
11/08/2022	2044 On 02-November-23	11.56	Call	Bond Future	6697	6	6697	6	0.00
11/08/2022	2044 On 02-November-23	11.55	Call	Bond Future	6660	6	6660	6	0.00
11/08/2022	2044 On 02-November-23	11.57	Call	Bond Future	6734	6	6734	6	0.00
11/08/2022	2044 On 02-November-23	11.57	Put	Bond Future	4619	5	4619	5	0.00
11/08/2022	2044 On 02-November-23	11.55	Put	Bond Future	4671	5	4671	5	0.00
11/08/2022	2044 On 02-November-23	11.56	Put	Bond Future	4645	5	4645	5	0.00
11/08/2022	2046 On 03-November-22			Bond Future	117.33	117.7005	117.3278	117.7005	15,983.00
11/08/2022	2046 On 02-February-23			Bond Future	119.40	119.7820	119.4019	119.7820	0.00
11/08/2022	2046 On 04-May-23			Bond Future	119.71	120.0978	119.7093	120.0978	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
11/08/2022	2046 On 03-August-23			Bond Future	122.16	122.5561	122.1590	122.5561	0.00
11/08/2022	2046 On 02-November-23			Bond Future	122.24	122.6471	122.2431	122.6471	0.00
11/08/2022	2050 On 03-November-22			Bond Future	121.15	121.1326	121.1517	121.1326	9,910.00
11/08/2022	2050 On 02-February-23			Bond Future	121.17	121.1509	121.1695	121.1509	0.00
11/08/2022	2050 On 04-May-23			Bond Future	123.55	123.5350	123.5529	123.5350	0.00
11/08/2022	2050 On 03-August-23			Bond Future	123.88	123.8606	123.8781	123.8606	0.00
11/08/2022	2050 On 02-November-23			Bond Future	126.11	126.0877	126.1062	126.0877	0.00
11/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	AL37 On 03-November-22			Index Future	841.83	837.9360	841.8260	837.9360	0.00
11/08/2022	AL37 On 02-February-23			Index Future	856.50	852.5480	856.5000	852.5480	0.00
11/08/2022	AL37 On 04-May-23			Index Future	873.13	869.1100	873.1320	869.1100	0.00
11/08/2022	AL37 On 03-August-23			Index Future	890.78	886.6850	890.7840	886.6850	0.00
11/08/2022	AL37 On 02-November-23			Index Future	906.64	902.4610	906.6350	902.4610	0.00
11/08/2022	AL7T On 03-November-22			Index Future	972.96	972.5160	972.9630	972.5160	0.00
11/08/2022	AL7T On 02-February-23			Index Future	989.92	989.4750	989.9230	989.4750	0.00
11/08/2022	AL7T On 04-May-23			Index Future	1009.15	1008.6960	1009.1450	1008.6960	0.00
11/08/2022	AL7T On 03-August-23			Index Future	1029.55	1029.0950	1029.5480	1029.0950	0.00
11/08/2022	AL7T On 02-November-23			Index Future	1047.87	1047.4040	1047.8670	1047.4040	0.00
11/08/2022	ALBI On 03-November-22			Index Future	870.59	860.4790	870.5870	860.4790	138.00
11/08/2022	ALBI On 02-February-23			Index Future	885.76	875.4840	885.7620	875.4840	0.00
11/08/2022	ALBI On 04-May-23			Index Future	902.96	892.4910	902.9610	892.4910	0.00
11/08/2022	ALBI On 03-August-23			Index Future	921.22	910.5390	921.2170	910.5390	0.00
11/08/2022	ALBI On 02-November-23			Index Future	937.61	926.7390	937.6090	926.7390	0.00
11/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C040 On 06-October-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
11/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2022	ES33 On 03-November-22			Bond Future	11.61	75.1751	11.6128	75.1751	0.00
11/08/2022	ES33 On 02-February-23			Bond Future	11.78	76.5050	11.7845	76.5050	350.00
11/08/2022	ES33 On 04-May-23			Bond Future	11.93	74.2187	11.9286	74.2187	0.00
11/08/2022	ES33 On 03-August-23			Bond Future	12.07	75.7409	12.0653	75.7409	0.00
11/08/2022	ES33 On 02-November-23			Bond Future	12.25	73.3102	12.2539	73.3102	0.00
11/08/2022	ES42 On 03-November-22			Bond Future	11.92	73.6548	11.9157	73.6548	0.00
11/08/2022	ES42 On 02-February-23			Bond Future	12.06	74.9590	12.0646	74.9590	4,769.00
11/08/2022	ES42 On 04-May-23			Bond Future	12.20	72.1732	12.1961	72.1732	0.00
11/08/2022	ES42 On 03-August-23			Bond Future	12.32	73.6561	12.3174	73.6561	0.00
11/08/2022	ES42 On 02-November-23			Bond Future	12.48	70.7166	12.4814	70.7166	0.00
11/08/2022	GOVI On 03-November-22			GOVI	858.62	848.5210	858.6190	848.5210	866.00
11/08/2022	GOVI On 03-November-22	820.43	Call	GOVI	381890	28	381890	28	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
11/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	382090	28	382090	28	0.00
11/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	381990	28	381990	28	0.00
11/08/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 02-February-23			GOVI	873.59	863.3180	873.5850	863.3180	0.00
11/08/2022	GOVI On 02-February-23	850.84	Call	GOVI	227450	12	227450	12	0.00
11/08/2022	GOVI On 02-February-23	850.82	Call	GOVI	227650	12	227650	12	0.00
11/08/2022	GOVI On 02-February-23	850.83	Call	GOVI	227550	12	227550	12	0.00
11/08/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 04-May-23			GOVI	890.55	880.0890	890.5480	880.0890	0.00
11/08/2022	GOVI On 04-May-23	852.88	Call	GOVI	376680	27	376680	27	0.00
11/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	376780	27	376780	27	0.00
11/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	376880	27	376880	27	0.00
11/08/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 03-August-23			GOVI	908.55	897.8860	908.5530	897.8860	0.00
11/08/2022	GOVI On 03-August-23	837.23	Call	GOVI	713230	61	713230	61	0.00
11/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	713430	61	713430	61	0.00
11/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	713330	61	713330	61	0.00
11/08/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 02-November-23			GOVI	924.72	913.8610	924.7200	913.8610	0.00
11/08/2022	GOVI On 02-November-23	885.80	Call	GOVI	389200	28	389200	28	0.00
11/08/2022	GOVI On 02-November-23	885.81	Call	GOVI	389100	28	389100	28	0.00
11/08/2022	GOVI On 02-November-23	885.82	Call	GOVI	389000	28	389000	28	0.00
11/08/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
11/08/2022	GOVI On 02-November-23	885.80	Put	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
11/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/08/2022	IGOV On 03-November-22			Index Future	325.73	325.9150	325.7340	325.9150	703.00
11/08/2022	IGOV On 02-February-23			Index Future	331.49	331.6770	331.4910	331.6770	0.00
11/08/2022	IGOV On 04-May-23			Index Future	338.01	338.1970	338.0050	338.1970	0.00
11/08/2022	IGOV On 03-August-23			Index Future	344.91	345.1110	344.9140	345.1110	0.00
11/08/2022	IGOV On 02-November-23			Index Future	351.13	351.3260	351.1260	351.3260	0.00
11/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
11/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
11/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
11/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
11/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.75	94.2550	5.7450	94.2550	0.00
11/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.80	94.1850	5.7950	94.1850	0.00
11/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.34	93.6300	6.3400	93.6300	0.00
11/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.42	93.5300	6.4200	93.5300	0.00
11/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.80	93.0850	6.7950	93.0850	68.00
11/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	6.86	93.0000	6.8600	93.0000	0.00
11/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.13	92.7100	7.1300	92.7100	0.00
11/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.31	92.5000	7.3100	92.5000	0.00
11/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.43	92.3350	7.4250	92.3350	75.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.36	92.4400	7.3600	92.4400	272.00
11/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.44	92.3300	7.4400	92.3300	0.00
11/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.41	92.3900	7.4100	92.3900	0.00
11/08/2022	R023 On 03-November-22			Bond Future	7.11	101.6040	7.1053	101.6040	24,229.00
11/08/2022	R023 On 03-November-22	6.27	Call	Bond Future	3	0	3	0	0.00
11/08/2022	R023 On 03-November-22	6.25	Call	Bond Future	3	0	3	0	0.00
11/08/2022	R023 On 03-November-22	6.26	Call	Bond Future	3	0	3	0	0.00
11/08/2022	R023 On 03-November-22	6.26	Put	Bond Future	262	0	262	0	0.00
11/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	265	0	265	0	0.00
11/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	259	0	259	0	0.00
11/08/2022	R035 On 03-November-22			Bond Future	10.64	88.5033	10.6375	88.5033	59,698.00
11/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	376	0	376	0	582.00
11/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	1164	1	1164	1	976.00
11/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	4005	3	4005	3	0.00
11/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	4049	3	4049	3	0.00
11/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	1897	1	1897	1	0.00
11/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	4092	3	4092	3	0.00
11/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	11541	10	11541	10	0.00
11/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	3416	3	3416	3	0.00
11/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	3665	3	3665	3	976.00
11/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	1270	2	1270	2	582.00
11/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	78	0	78	0	976.00
11/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	996	1	996	1	0.00
11/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	2317	3	2317	3	582.00
11/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	1012	1	1012	1	0.00
11/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	1160	2	1160	2	0.00
11/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	1027	1	1027	1	0.00
11/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	3291	4	3291	4	0.00
11/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	5654	7	5654	7	0.00
11/08/2022	R035 On 02-February-23			Bond Future	10.77	90.0471	10.7693	90.0471	95,400.00
11/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	7900	7	7900	7	0.00
11/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	13494	12	13494	12	0.00
11/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	4066	3	4066	3	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	4103	3	4103	3	0.00
11/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	3397	3	3397	3	0.00
11/08/2022	R035 On 02-February-23	10.87	Call	Bond Future	3431	3	3431	3	0.00
11/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	1789	1	1789	1	976.00
11/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	2695	2	2695	2	388.00
11/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	7723	7	7723	7	0.00
11/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	3465	3	3465	3	0.00
11/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	2755	2	2755	2	0.00
11/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	2576	2	2576	2	0.00
11/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	892	1	892	1	582.00
11/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	946	1	946	1	0.00
11/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	1003	1	1003	1	388.00
11/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	6569	8	6569	8	0.00
11/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	6990	8	6990	8	0.00
11/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	3611	4	3611	4	0.00
11/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	3483	4	3483	4	0.00
11/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	3421	4	3421	4	582.00
11/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	4700	5	4700	5	0.00
11/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	2797	3	2797	3	0.00
11/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	270	0	270	0	976.00
11/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	6778	8	6778	8	0.00
11/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	2823	3	2823	3	0.00
11/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	2849	3	2849	3	0.00
11/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	2365	3	2365	3	582.00
11/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	2388	3	2388	3	0.00
11/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	977	1	977	1	388.00
11/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	1016	1	1016	1	0.00
11/08/2022	R035 On 04-May-23			Bond Future	10.87	87.2983	10.8708	87.2983	0.00
11/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	5026	4	5026	4	0.00
11/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	1400	1	1400	1	388.00
11/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	2562	2	2562	2	491.00
11/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	9962	9	9962	9	0.00
11/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	4849	4	4849	4	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
11/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	4955	4	4955	4	0.00
11/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	4991	4	4991	4	0.00
11/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	3038	2	3038	2	388.00
11/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	13002	12	13002	12	0.00
11/08/2022	R035 On 04-May-23	13.18	Put	Bond Future	668	1	668	1	491.00
11/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	4671	5	4671	5	0.00
11/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	1188	1	1188	1	388.00
11/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	2983	3	2983	3	0.00
11/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	5304	6	5304	6	0.00
11/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	7784	9	7784	9	0.00
11/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	3094	4	3094	4	0.00
11/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	3027	3	3027	3	0.00
11/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	3005	3	3005	3	0.00
11/08/2022	R035 On 03-August-23			Bond Future	10.97	89.0687	10.9650	89.0687	0.00
11/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	7953	7	7953	7	0.00
11/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	7992	7	7992	7	0.00
11/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	8030	7	8030	7	0.00
11/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	2269	3	2269	3	0.00
11/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	2284	3	2284	3	0.00
11/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	2298	3	2298	3	0.00
11/08/2022	R035 On 02-November-23			Bond Future	11.11	86.1506	11.1067	86.1506	0.00
11/08/2022	R035 On 02-November-23	11.43	Call	Bond Future	5835	5	5835	5	0.00
11/08/2022	R035 On 02-November-23	11.41	Call	Bond Future	5769	5	5769	5	0.00
11/08/2022	R035 On 02-November-23	11.42	Call	Bond Future	5802	5	5802	5	0.00
11/08/2022	R035 On 02-November-23	11.42	Put	Bond Future	4039	5	4039	5	0.00
11/08/2022	R035 On 02-November-23	11.41	Put	Bond Future	4061	5	4061	5	0.00
11/08/2022	R035 On 02-November-23	11.43	Put	Bond Future	4016	5	4016	5	0.00
11/08/2022	R186 On 03-November-22			Bond Future	8.60	109.9420	8.6030	109.9420	64,504.00
11/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	588	0	588	0	4,310.00
11/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	1788	1	1788	1	0.00
11/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	1051	1	1051	1	0.00
11/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	1016	1	1016	1	0.00
11/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	1033	1	1033	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
11/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	1257	2	1257	2	0.00
11/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	706	1	706	1	4,310.00
11/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	1275	2	1275	2	0.00
11/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	1239	2	1239	2	0.00
11/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	1920	2	1920	2	0.00
11/08/2022	R186 On 02-February-23			Bond Future	8.72	106.5625	8.7246	106.5625	0.00
11/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	1028	1	1028	1	0.00
11/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	1015	1	1015	1	0.00
11/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	1003	1	1003	1	0.00
11/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	2365	3	2365	3	0.00
11/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	2344	3	2344	3	0.00
11/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	2322	3	2322	3	0.00
11/08/2022	R186 On 04-May-23			Bond Future	8.80	108.6382	8.7963	108.6382	0.00
11/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	1958	2	1958	2	0.00
11/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	1941	2	1941	2	0.00
11/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	1975	2	1975	2	0.00
11/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	1852	2	1852	2	0.00
11/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	1866	2	1866	2	0.00
11/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	1838	2	1838	2	0.00
11/08/2022	R186 On 03-August-23			Bond Future	8.85	105.5368	8.8471	105.5368	0.00
11/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	3812	3	3812	3	0.00
11/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	3770	3	3770	3	0.00
11/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	3791	3	3791	3	0.00
11/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	1202	1	1202	1	0.00
11/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	1209	1	1209	1	0.00
11/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	1194	1	1194	1	0.00
11/08/2022	R186 On 02-November-23			Bond Future	9.00	107.4076	9.0027	107.4076	0.00
11/08/2022	R186 On 02-November-23	9.39	Call	Bond Future	2836	3	2836	3	0.00
11/08/2022	R186 On 02-November-23	9.38	Call	Bond Future	2819	3	2819	3	0.00
11/08/2022	R186 On 02-November-23	9.40	Call	Bond Future	2854	3	2854	3	0.00
11/08/2022	R186 On 02-November-23	9.40	Put	Bond Future	1774	2	1774	2	0.00
11/08/2022	R186 On 02-November-23	9.38	Put	Bond Future	1792	2	1792	2	0.00
11/08/2022	R186 On 02-November-23	9.39	Put	Bond Future	1783	2	1783	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
11/08/2022	R197 On 03-November-22			Bond Future	336.98	336.9538	336.9763	336.9538	831.00
11/08/2022	R197 On 02-February-23			Bond Future	334.11	334.0885	334.1092	334.0885	0.00
11/08/2022	R197 On 04-May-23			Bond Future	340.68	340.6643	340.6827	340.6643	0.00
11/08/2022	R197 On 03-August-23			Bond Future	338.51	338.4917	338.5087	338.4917	0.00
11/08/2022	R197 On 02-November-23			Bond Future	344.59	344.5757	344.5940	344.5757	0.00
11/08/2022	R202 On 03-November-22			Bond Future	251.17	251.2467	251.1713	251.2467	6,140.00
11/08/2022	R202 On 02-February-23			Bond Future	250.92	251.0024	250.9242	251.0024	460.00
11/08/2022	R202 On 04-May-23			Bond Future	255.86	255.9411	255.8592	255.9411	0.00
11/08/2022	R202 On 03-August-23			Bond Future	256.24	256.3204	256.2356	256.3204	0.00
11/08/2022	R202 On 02-November-23			Bond Future	260.84	260.9302	260.8445	260.9302	0.00
11/08/2022	R209 On 03-November-22			Bond Future	10.61	68.8579	10.6116	68.8579	18,858.00
11/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	554	0	554	0	9,500.00
11/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	3160	3	3160	3	0.00
11/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	3197	3	3197	3	0.00
11/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	5102	4	5102	4	0.00
11/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	1539	1	1539	1	0.00
11/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	3124	2	3124	2	0.00
11/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	64	0	64	0	6,000.00
11/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	142	0	142	0	0.00
11/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	3234	3	3234	3	0.00
11/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	7249	6	7249	6	0.00
11/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	203	0	203	0	9,500.00
11/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	997	1	997	1	0.00
11/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	2153	3	2153	3	0.00
11/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	6614	8	6614	8	0.00
11/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	8106	9	8106	9	0.00
11/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	1044	1	1044	1	8,750.00
11/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	472	1	472	1	0.00
11/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	1012	1	1012	1	0.00
11/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	1028	1	1028	1	0.00
11/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	4016	5	4016	5	6,000.00
11/08/2022	R209 On 02-February-23			Bond Future	10.72	70.0596	10.7245	70.0596	2,066.00
11/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	2933	2	2933	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
11/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	2874	2	2874	2	0.00
11/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	2903	2	2903	2	0.00
11/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	2528	3	2528	3	0.00
11/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	2576	3	2576	3	0.00
11/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	2552	3	2552	3	0.00
11/08/2022	R209 On 04-May-23			Bond Future	10.82	68.2722	10.8155	68.2722	0.00
11/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	4250	4	4250	4	0.00
11/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	4188	4	4188	4	0.00
11/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	4219	4	4219	4	0.00
11/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	2734	3	2734	3	0.00
11/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	2755	3	2755	3	0.00
11/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	2714	3	2714	3	0.00
11/08/2022	R209 On 03-August-23			Bond Future	10.90	69.6574	10.8981	69.6574	0.00
11/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	7217	6	7217	6	0.00
11/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	7149	6	7149	6	0.00
11/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	7183	6	7183	6	0.00
11/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	2012	2	2012	2	0.00
11/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	2038	2	2038	2	0.00
11/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	2025	2	2025	2	0.00
11/08/2022	R209 On 02-November-23			Bond Future	11.02	67.7445	11.0190	67.7445	0.00
11/08/2022	R209 On 02-November-23	11.35	Call	Bond Future	5171	5	5171	5	0.00
11/08/2022	R209 On 02-November-23	11.33	Call	Bond Future	5112	4	5112	4	0.00
11/08/2022	R209 On 02-November-23	11.34	Call	Bond Future	5142	4	5142	4	0.00
11/08/2022	R209 On 02-November-23	11.34	Put	Bond Future	3521	4	3521	4	0.00
11/08/2022	R209 On 02-November-23	11.33	Put	Bond Future	3542	4	3542	4	0.00
11/08/2022	R209 On 02-November-23	11.35	Put	Bond Future	3501	4	3501	4	0.00
11/08/2022	R210 On 03-November-22			Bond Future	226.72	226.7531	226.7213	226.7531	732.00
11/08/2022	R210 On 02-February-23			Bond Future	230.73	230.7628	230.7290	230.7628	300.00
11/08/2022	R210 On 04-May-23			Bond Future	232.17	232.2083	232.1719	232.2083	0.00
11/08/2022	R210 On 03-August-23			Bond Future	236.92	236.9604	236.9220	236.9604	0.00
11/08/2022	R210 On 02-November-23			Bond Future	237.98	238.0198	237.9814	238.0198	0.00
11/08/2022	R213 On 03-November-22			Bond Future	10.25	82.3030	10.2522	82.3030	33,851.00
11/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	144	0	144	0	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	779	1	779	1	0.00
11/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	2042	1	2042	1	0.00
11/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	1024	1	1024	1	0.00
11/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	1483	1	1483	1	0.00
11/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	168	0	168	0	476.00
11/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	1985	1	1985	1	0.00
11/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	2013	1	2013	1	0.00
11/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	1957	1	1957	1	0.00
11/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	1388	2	1388	2	200.00
11/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	1348	2	1348	2	0.00
11/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	1368	2	1368	2	0.00
11/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	5535	7	5535	7	0.00
11/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	1786	2	1786	2	476.00
11/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	2358	3	2358	3	200.00
11/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	1329	2	1329	2	0.00
11/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	2810	4	2810	4	476.00
11/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	5827	7	5827	7	0.00
11/08/2022	R213 On 02-February-23			Bond Future	10.39	83.7386	10.3931	83.7386	0.00
11/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	2469	2	2469	2	912.00
11/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	1973	2	1973	2	0.00
11/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	509	0	509	0	476.00
11/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	1951	1	1951	1	0.00
11/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	8381	7	8381	7	0.00
11/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	1548	1	1548	1	0.00
11/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	1995	2	1995	2	0.00
11/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	2273	2	2273	2	0.00
11/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	2476	3	2476	3	476.00
11/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	387	1	387	1	912.00
11/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	2795	3	2795	3	0.00
11/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	2295	3	2295	3	0.00
11/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	2822	3	2822	3	0.00
11/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	6605	8	6605	8	0.00
11/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	3383	4	3383	4	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	2769	3	2769	3	0.00
11/08/2022	R213 On 04-May-23			Bond Future	10.50	81.8174	10.4997	81.8174	0.00
11/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	3553	3	3553	3	0.00
11/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	3526	3	3526	3	0.00
11/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	3580	3	3580	3	0.00
11/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	2437	3	2437	3	0.00
11/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	2474	3	2474	3	0.00
11/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	2455	3	2455	3	0.00
11/08/2022	R213 On 03-August-23			Bond Future	10.60	83.4760	10.5984	83.4760	0.00
11/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	6192	5	6192	5	0.00
11/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	6161	5	6161	5	0.00
11/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	6223	5	6223	5	0.00
11/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	1759	2	1759	2	0.00
11/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	1769	2	1769	2	0.00
11/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	1747	2	1747	2	0.00
11/08/2022	R213 On 02-November-23			Bond Future	10.76	81.4096	10.7564	81.4096	0.00
11/08/2022	R213 On 02-November-23	11.12	Call	Bond Future	4492	4	4492	4	0.00
11/08/2022	R213 On 02-November-23	11.11	Call	Bond Future	4466	4	4466	4	0.00
11/08/2022	R213 On 02-November-23	11.13	Call	Bond Future	4518	4	4518	4	0.00
11/08/2022	R213 On 02-November-23	11.13	Put	Bond Future	2907	3	2907	3	0.00
11/08/2022	R213 On 02-November-23	11.11	Put	Bond Future	2940	3	2940	3	0.00
11/08/2022	R213 On 02-November-23	11.12	Put	Bond Future	2924	3	2924	3	0.00
11/08/2022	R214 On 03-November-22			Bond Future	10.78	66.3666	10.7755	66.3666	25,368.00
11/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	4067	3	4067	3	0.00
11/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	4026	3	4026	3	0.00
11/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	3985	3	3985	3	0.00
11/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	812	1	812	1	0.00
11/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	825	1	825	1	0.00
11/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	838	1	838	1	0.00
11/08/2022	R214 On 02-February-23			Bond Future	10.88	67.5243	10.8846	67.5243	64,507.00
11/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	3593	3	3593	3	0.00
11/08/2022	R214 On 02-February-23	11.07	Call	Bond Future	3527	3	3527	3	0.00
11/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	3560	3	3560	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
11/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	2462	3	2462	3	0.00
11/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	2484	3	2484	3	0.00
11/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	2439	3	2439	3	0.00
11/08/2022	R214 On 04-May-23			Bond Future	10.97	65.5415	10.9685	65.5415	0.00
11/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	4887	4	4887	4	0.00
11/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	4821	4	4821	4	0.00
11/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	4854	4	4854	4	0.00
11/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	2654	3	2654	3	0.00
11/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	2674	3	2674	3	0.00
11/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	2634	3	2634	3	0.00
11/08/2022	R214 On 03-August-23			Bond Future	11.05	66.8707	11.0458	66.8707	0.00
11/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	7832	7	7832	7	0.00
11/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	7761	7	7761	7	0.00
11/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	7796	7	7796	7	0.00
11/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	2078	2	2078	2	0.00
11/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	2091	2	2091	2	0.00
11/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	2065	2	2065	2	0.00
11/08/2022	R214 On 02-November-23			Bond Future	11.16	64.7626	11.1593	64.7626	0.00
11/08/2022	R214 On 02-November-23	11.45	Call	Bond Future	5461	5	5461	5	0.00
11/08/2022	R214 On 02-November-23	11.47	Call	Bond Future	5522	5	5522	5	0.00
11/08/2022	R214 On 02-November-23	11.46	Call	Bond Future	5492	5	5492	5	0.00
11/08/2022	R214 On 02-November-23	11.46	Put	Bond Future	3878	4	3878	4	0.00
11/08/2022	R214 On 02-November-23	11.45	Put	Bond Future	3900	4	3900	4	0.00
11/08/2022	R214 On 02-November-23	11.47	Put	Bond Future	3857	4	3857	4	0.00
11/08/2022	R248 On 03-November-22			Bond Future	10.78	82.8571	10.7844	82.8571	258,923.00
11/08/2022	R248 On 03-November-22	10.00	Call	Bond Future	463	0	463	0	1,350.00
11/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	7959	7	7959	7	0.00
11/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	4777	4	4777	4	0.00
11/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	4827	4	4827	4	0.00
11/08/2022	R248 On 03-November-22	10.70	Call	Bond Future	2151	0	2151	0	1,350.00
11/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	4285	3	4285	3	0.00
11/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	4878	4	4878	4	0.00
11/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	1339	2	1339	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
11/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	1149	1	1149	1	0.00
11/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	1132	1	1132	1	0.00
11/08/2022	R248 On 03-November-22	10.70	Put	Bond Future	2772	0	2772	0	0.00
11/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	1114	1	1114	1	0.00
11/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	448	1	448	1	0.00
11/08/2022	R248 On 03-November-22	10.00	Put	Bond Future	6565	0	6565	0	0.00
11/08/2022	R248 On 02-February-23			Bond Future	10.89	84.3024	10.8926	84.3024	0.00
11/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	4420	4	4420	4	0.00
11/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	4380	4	4380	4	0.00
11/08/2022	R248 On 02-February-23	11.10	Call	Bond Future	4544	4	4544	4	2,700.00
11/08/2022	R248 On 02-February-23	10.40	Call	Bond Future	2085	2	2085	2	2,700.00
11/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	4461	4	4461	4	0.00
11/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	3133	4	3133	4	0.00
11/08/2022	R248 On 02-February-23	11.10	Put	Bond Future	3076	4	3076	4	0.00
11/08/2022	R248 On 02-February-23	10.40	Put	Bond Future	5762	7	5762	7	0.00
11/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	3191	4	3191	4	0.00
11/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	3162	4	3162	4	0.00
11/08/2022	R248 On 04-May-23			Bond Future	10.98	81.5053	10.9755	81.5053	0.00
11/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	5928	5	5928	5	0.00
11/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	5970	5	5970	5	0.00
11/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	6011	5	6011	5	0.00
11/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	3429	4	3429	4	0.00
11/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	3455	4	3455	4	0.00
11/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	3481	4	3481	4	0.00
11/08/2022	R248 On 03-August-23			Bond Future	11.05	83.1585	11.0519	83.1585	0.00
11/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	9497	8	9497	8	0.00
11/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	9540	8	9540	8	0.00
11/08/2022	R248 On 03-August-23	12.11	Call	Bond Future	9583	9	9583	9	0.00
11/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	2727	3	2727	3	0.00
11/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	2744	3	2744	3	0.00
11/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	2761	3	2761	3	0.00
11/08/2022	R248 On 02-November-23			Bond Future	11.16	80.1986	11.1641	80.1986	0.00
11/08/2022	R248 On 02-November-23	11.49	Call	Bond Future	7013	6	7013	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
11/08/2022	R248 On 02-November-23	11.47	Call	Bond Future	6936	6	6936	6	0.00
11/08/2022	R248 On 02-November-23	11.48	Call	Bond Future	6974	6	6974	6	0.00
11/08/2022	R248 On 02-November-23	11.49	Put	Bond Future	4824	5	4824	5	0.00
11/08/2022	R248 On 02-November-23	11.47	Put	Bond Future	4879	5	4879	5	0.00
11/08/2022	R248 On 02-November-23	11.48	Put	Bond Future	4851	5	4851	5	0.00