



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: 09/03/2022 TO: 09/03/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	2025 On 05-May-22			Bond Future	160.09	159.9703	160.0896	159.9703	5,520.00
09/03/2022	2025 On 04-August-22			Bond Future	160.69	160.5766	160.6933	160.5766	1,130.00
09/03/2022	2025 On 03-November-22			Bond Future	163.06	162.9396	163.0552	162.9396	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
09/03/2022	2025 On 02-February-23			Bond Future	163.99	163.8762	163.9907	163.8762	0.00
09/03/2022	2029 On 05-May-22			Bond Future	118.28	118.1539	118.2789	118.1539	2,745.00
09/03/2022	2029 On 04-August-22			Bond Future	119.92	119.7985	119.9223	119.7985	1,844.00
09/03/2022	2029 On 03-November-22			Bond Future	120.45	120.3299	120.4531	120.3299	0.00
09/03/2022	2029 On 02-February-23			Bond Future	122.37	122.2478	122.3711	122.2478	0.00
09/03/2022	2030 On 05-May-22			Bond Future	10.00	89.6486	91.5667	89.6486	73,231.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	39	0	0	0	1,800.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	28	0	0	0	200.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	448	0	0	0	0.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	208	0	0	0	0.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1755	1	2	1	0.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	518	0	1	0	0.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	5038	3	5	3	0.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1786	1	2	1	0.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1	0	0	0	1,800.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	6	0	0	0	1,073.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	106	0	0	0	7,500.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1094	0	1	0	0.00
09/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1817	1	2	1	0.00
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	2272	4	2	4	5,000.00
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	796	2	1	2	0.00
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	4432	6	4	6	0.00
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	5740	8	6	8	0.00
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	6157	8	6	8	0.00
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	9811	12	10	12	0.00
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	814	2	1	2	200.00
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	100	0	0	0	1,800.00
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1348	3	1	3	1,073.00
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	831	2	1	2	0.00
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	3494	5	3	5	1,073.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	7981	10	8	10	0.00
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	2455	4	2	4	5,000.00
09/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	12151	14	12	14	0.00
09/03/2022	2030 On 04-August-22			Bond Future	10.22	86.8684	88.8104	86.8684	25,263.00
09/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	682	0	1	0	0.00
09/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	669	0	1	0	0.00
09/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	272	0	0	0	800.00
09/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	50	0	0	0	800.00
09/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	4170	3	4	3	0.00
09/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	695	0	1	0	0.00
09/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3900	6	4	6	0.00
09/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	776	2	1	2	800.00
09/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	9807	12	10	12	0.00
09/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	6061	8	6	8	0.00
09/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3974	6	4	6	0.00
09/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3937	6	4	6	0.00
09/03/2022	2030 On 03-November-22			Bond Future	10.41	88.1288	90.0974	88.1288	0.00
09/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1725	1	2	1	0.00
09/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1705	1	2	1	0.00
09/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	1745	1	2	1	0.00
09/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	3205	5	3	5	0.00
09/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	3259	5	3	5	0.00
09/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	3232	5	3	5	0.00
09/03/2022	2030 On 02-February-23			Bond Future	10.61	85.5107	87.5088	85.5107	0.00
09/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1561	1	2	1	0.00
09/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1453	1	1	1	0.00
09/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	365	0	0	0	102.00
09/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1076	1	1	1	0.00
09/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1528	1	2	1	0.00
09/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1544	1	2	1	0.00
09/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	618	0	1	0	0.00
09/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1255	1	1	1	0.00
09/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	8850	11	9	11	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
09/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	7179	9	7	9	0.00
09/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	5429	7	5	7	102.00
09/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4277	6	4	6	0.00
09/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4493	6	4	6	102.00
09/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4337	6	4	6	0.00
09/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4306	6	4	6	0.00
09/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4949	6	5	6	0.00
09/03/2022	2032 On 05-May-22			Bond Future	10.38	85.6813	87.8811	85.6813	140,700.00
09/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	1074	0	1	0	993.00
09/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	810	0	1	0	780.00
09/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	101	0	0	0	780.00
09/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	3752	2	4	2	0.00
09/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	3842	2	4	2	0.00
09/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	3797	2	4	2	0.00
09/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	3574	2	4	2	0.00
09/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4485	3	4	3	0.00
09/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	214	1	0	1	780.00
09/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	317	1	0	1	0.00
09/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	350	1	0	1	993.00
09/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	1601	3	2	3	0.00
09/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	310	1	0	1	0.00
09/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	302	1	0	1	0.00
09/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	4724	7	5	7	0.00
09/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	1955	4	2	4	0.00
09/03/2022	2032 On 04-August-22			Bond Future	10.58	86.8533	89.0808	86.8533	2,140.00
09/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	7064	5	7	5	0.00
09/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	5815	4	6	4	0.00
09/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1144	1	1	1	0.00
09/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1122	1	1	1	0.00
09/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1165	1	1	1	0.00
09/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	436	0	0	0	800.00
09/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	74	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	3172	5	3	5	0.00
09/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	3206	5	3	5	0.00
09/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	5245	7	5	7	0.00
09/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	9369	12	9	12	0.00
09/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	3138	5	3	5	0.00
09/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	546	1	1	1	800.00
09/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	376	1	0	1	0.00
09/03/2022	2032 On 03-November-22			Bond Future	10.77	83.9614	86.2195	83.9614	0.00
09/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	8135	6	8	6	0.00
09/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2072	1	2	1	0.00
09/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2332	2	2	2	0.00
09/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2359	2	2	2	750.00
09/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1139	1	1	1	0.00
09/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1899	1	2	1	0.00
09/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	322	0	0	0	180.00
09/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1218	1	1	1	0.00
09/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	353	0	0	0	454.00
09/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	873	1	1	1	750.00
09/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	5466	7	5	7	0.00
09/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	8165	10	8	10	0.00
09/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4477	6	4	6	180.00
09/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	8429	11	8	11	0.00
09/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3164	5	3	5	180.00
09/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4674	7	5	7	454.00
09/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3366	5	3	5	454.00
09/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2868	4	3	4	0.00
09/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2894	4	3	4	0.00
09/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	583	1	1	1	750.00
09/03/2022	2032 On 02-February-23			Bond Future	10.95	85.2841	87.5762	85.2841	0.00
09/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	9244	8	9	8	0.00
09/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1317	1	1	1	0.00
09/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1684	1	2	1	0.00
09/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	420	0	0	0	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1702	1	2	1	0.00
09/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1721	1	2	1	0.00
09/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1910	1	2	1	0.00
09/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2297	2	2	2	750.00
09/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	984	1	1	1	750.00
09/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	6445	8	6	8	0.00
09/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3733	5	4	5	0.00
09/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4237	6	4	6	454.00
09/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4578	6	5	6	0.00
09/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4613	6	5	6	0.00
09/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	9340	11	9	11	0.00
09/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4648	6	5	6	0.00
09/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	5464	7	5	7	454.00
09/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	695	1	1	1	750.00
09/03/2022	2033 On 05-May-22			Bond Future	113.74	113.6896	113.7414	113.6896	2,719.00
09/03/2022	2033 On 04-August-22			Bond Future	115.32	115.2720	115.3217	115.2720	4,967.00
09/03/2022	2033 On 03-November-22			Bond Future	115.70	115.6549	115.7032	115.6549	0.00
09/03/2022	2033 On 02-February-23			Bond Future	117.55	117.4982	117.5455	117.4982	0.00
09/03/2022	2037 On 05-May-22			Bond Future	10.91	82.2875	84.8208	82.2875	85,070.00
09/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	5738	4	6	4	0.00
09/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	5634	4	6	4	0.00
09/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	5686	4	6	4	0.00
09/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	187	1	0	1	0.00
09/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	191	1	0	1	0.00
09/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	196	1	0	1	0.00
09/03/2022	2037 On 04-August-22			Bond Future	11.10	79.1563	81.7221	79.1563	52,420.00
09/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2763	2	3	2	1,050.00
09/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	362	0	0	0	50.00
09/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	1794	1	2	1	0.00
09/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	3534	2	4	2	0.00
09/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	5776	4	6	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
09/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	1765	1	2	1	0.00
09/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	1736	1	2	1	0.00
09/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	3022	5	3	5	0.00
09/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2955	5	3	5	0.00
09/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	790	2	1	2	1,050.00
09/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2988	5	3	5	50.00
09/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	6830	9	7	9	0.00
09/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2078	4	2	4	0.00
09/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1592	3	2	3	50.00
09/03/2022	2037 On 03-November-22			Bond Future	11.26	80.3054	82.9067	80.3054	0.00
09/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3114	2	3	2	0.00
09/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3179	2	3	2	0.00
09/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3146	2	3	2	0.00
09/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2868	4	3	4	0.00
09/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2895	5	3	5	0.00
09/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2841	4	3	4	0.00
09/03/2022	2037 On 02-February-23			Bond Future	11.43	77.3143	79.9552	77.3143	0.00
09/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2352	2	2	2	0.00
09/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2300	2	2	2	0.00
09/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2326	2	2	2	0.00
09/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	4645	7	5	7	0.00
09/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	4680	7	5	7	0.00
09/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	4610	7	5	7	0.00
09/03/2022	2038 On 05-May-22			Bond Future	130.11	129.5479	130.1070	129.5479	4,184.00
09/03/2022	2038 On 04-August-22			Bond Future	130.09	129.5283	130.0917	129.5283	2,669.00
09/03/2022	2038 On 03-November-22			Bond Future	132.00	131.4347	132.0042	131.4347	0.00
09/03/2022	2038 On 02-February-23			Bond Future	132.24	131.6623	132.2381	131.6623	0.00
09/03/2022	2040 On 05-May-22			Bond Future	11.02	84.1065	86.8557	84.1065	62,041.00
09/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	5863	4	6	4	0.00
09/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	22	0	0	0	1,200.00
09/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	5919	4	6	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
09/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	451	0	0	0	1,200.00
09/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	12121	9	12	9	0.00
09/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	5974	4	6	4	0.00
09/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	202	1	0	1	0.00
09/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	197	1	0	1	0.00
09/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	10	0	0	0	1,200.00
09/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	3567	6	4	6	0.00
09/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	8777	12	9	12	0.00
09/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	207	1	0	1	0.00
09/03/2022	2040 On 04-August-22			Bond Future	11.20	80.7499	83.5344	80.7499	42,532.00
09/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1045	1	1	1	460.00
09/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1924	1	2	1	0.00
09/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1956	1	2	1	0.00
09/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	7074	5	7	5	0.00
09/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	112	0	0	0	460.00
09/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1988	1	2	1	0.00
09/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	2973	5	3	5	0.00
09/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	10979	14	11	14	0.00
09/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	628	2	1	2	460.00
09/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	3008	5	3	5	0.00
09/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	3043	5	3	5	0.00
09/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	4433	7	4	7	0.00
09/03/2022	2040 On 03-November-22			Bond Future	11.36	81.9222	84.7455	81.9222	0.00
09/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	3422	2	3	2	0.00
09/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	3352	2	3	2	0.00
09/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	3387	2	3	2	0.00
09/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	3091	5	3	5	0.00
09/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	3150	5	3	5	0.00
09/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	3121	5	3	5	0.00
09/03/2022	2040 On 02-February-23			Bond Future	11.52	78.7065	81.5727	78.7065	0.00
09/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	2437	2	2	2	0.00
09/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	2465	2	2	2	0.00
09/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	2492	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
09/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	5059	7	5	7	0.00
09/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	5098	7	5	7	0.00
09/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	5137	7	5	7	0.00
09/03/2022	2044 On 05-May-22			Bond Future	11.07	80.7288	83.4433	80.7288	59,453.00
09/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	5811	4	6	4	0.00
09/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	5756	4	6	4	0.00
09/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	5700	4	6	4	0.00
09/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	235	1	0	1	0.00
09/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	230	1	0	1	0.00
09/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	224	1	0	1	0.00
09/03/2022	2044 On 04-August-22			Bond Future	11.24	77.4511	80.2006	77.4511	21,708.00
09/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	2049	1	2	1	0.00
09/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	1983	1	2	1	0.00
09/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	2016	1	2	1	0.00
09/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	3025	5	3	5	0.00
09/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	3061	5	3	5	0.00
09/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	2990	5	3	5	0.00
09/03/2022	2044 On 03-November-22			Bond Future	11.39	78.5756	81.3634	78.5756	0.00
09/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	3277	2	3	2	0.00
09/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	3311	2	3	2	0.00
09/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	3346	2	3	2	0.00
09/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	3229	5	3	5	0.00
09/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	3259	5	3	5	0.00
09/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	3290	5	3	5	0.00
09/03/2022	2044 On 02-February-23			Bond Future	11.54	75.4324	78.2627	75.4324	0.00
09/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	2557	2	3	2	0.00
09/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	2529	2	3	2	0.00
09/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	2501	2	3	2	0.00
09/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	5155	7	5	7	0.00
09/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	5116	7	5	7	0.00
09/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	5077	7	5	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
09/03/2022	2046 On 05-May-22			Bond Future	118.19	118.9397	118.1887	118.9397	14,004.00
09/03/2022	2046 On 04-August-22			Bond Future	119.83	120.5956	119.8308	120.5956	2,969.00
09/03/2022	2046 On 03-November-22			Bond Future	119.66	120.4356	119.6572	120.4356	0.00
09/03/2022	2046 On 02-February-23			Bond Future	121.56	122.3560	121.5633	122.3560	0.00
09/03/2022	2050 On 05-May-22			Bond Future	122.21	122.6161	122.2128	122.6161	8,672.00
09/03/2022	2050 On 04-August-22			Bond Future	121.89	122.2978	121.8857	122.2978	1,194.00
09/03/2022	2050 On 03-November-22			Bond Future	123.68	124.0977	123.6775	124.0977	0.00
09/03/2022	2050 On 02-February-23			Bond Future	123.57	124.0001	123.5707	124.0001	0.00
09/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	AL37 On 05-May-22			Index Future	807.07	797.3190	807.0700	797.3190	0.00
09/03/2022	AL37 On 04-August-22			Index Future	817.97	808.0920	817.9680	808.0920	0.00
09/03/2022	AL37 On 03-November-22			Index Future	829.91	819.8920	829.9070	819.8920	0.00
09/03/2022	AL37 On 02-February-23			Index Future	842.92	832.7530	842.9220	832.7530	0.00
09/03/2022	AL7T On 05-May-22			Index Future	923.83	903.1020	923.8340	903.1020	0.00
09/03/2022	AL7T On 04-August-22			Index Future	936.31	915.3050	936.3080	915.3050	0.00
09/03/2022	AL7T On 03-November-22			Index Future	949.98	928.6700	949.9750	928.6700	0.00
09/03/2022	AL7T On 02-February-23			Index Future	964.87	943.2380	964.8730	943.2380	0.00
09/03/2022	ALBI On 05-May-22			Index Future	822.18	801.8490	822.1810	801.8490	129.00
09/03/2022	ALBI On 04-August-22			Index Future	833.28	812.6840	833.2830	812.6840	90.00
09/03/2022	ALBI On 03-November-22			Index Future	845.45	824.5510	845.4460	824.5510	0.00
09/03/2022	ALBI On 02-February-23			Index Future	858.70	837.4850	858.7040	837.4850	0.00
09/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	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
09/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2022	ES33 On 05-May-22			Bond Future	11.68	73.1338	75.1786	73.1338	87.00
09/03/2022	ES33 On 04-August-22			Bond Future	11.91	74.1517	76.2230	74.1517	263.00
09/03/2022	ES33 On 03-November-22			Bond Future	12.13	71.4611	73.5616	71.4611	0.00
09/03/2022	ES33 On 02-February-23			Bond Future	12.35	72.6029	74.7357	72.6029	0.00
09/03/2022	ES42 On 05-May-22			Bond Future	12.09	71.1175	73.4798	71.1175	1,190.00
09/03/2022	ES42 On 04-August-22			Bond Future	12.30	72.1090	74.5022	72.1090	3,579.00
09/03/2022	ES42 On 03-November-22			Bond Future	12.50	68.9114	71.3385	68.9114	0.00
09/03/2022	ES42 On 02-February-23			Bond Future	12.70	70.0150	72.4795	70.0150	0.00
09/03/2022	GOVI On 05-May-22			GOVI	810.81	790.6530	810.8080	790.6530	988.00
09/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	225680	2	23	2	0.00
09/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	225780	2	23	2	0.00
09/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	225580	2	23	2	0.00
09/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
09/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
09/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
09/03/2022	GOVI On 04-August-22			GOVI	821.76	801.3360	821.7560	801.3360	0.00
09/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	24960	0	2	0	0.00
09/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	24860	0	2	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
09/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	24760	0	2	0	0.00
09/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	18	0	18	0.00
09/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	18	0	18	0.00
09/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	18	0	18	0.00
09/03/2022	GOVI On 03-November-22			GOVI	833.75	813.0370	833.7510	813.0370	0.00
09/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	133210	0	13	0	0.00
09/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	133410	0	13	0	0.00
09/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	133310	0	13	0	0.00
09/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	7	0	7	0.00
09/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	7	0	7	0.00
09/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	7	0	7	0.00
09/03/2022	GOVI On 02-February-23			GOVI	846.83	825.7910	846.8260	825.7910	0.00
09/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
09/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
09/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
09/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	39940	25	4	25	0.00
09/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	40040	25	4	25	0.00
09/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	40140	25	4	25	0.00
09/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/03/2022	IGOV On 05-May-22			Index Future	316.42	316.7720	316.4160	316.7720	499.00
09/03/2022	IGOV On 04-August-22			Index Future	320.77	321.1290	320.7660	321.1290	0.00
09/03/2022	IGOV On 03-November-22			Index Future	325.52	325.8950	325.5240	325.8950	0.00
09/03/2022	IGOV On 02-February-23			Index Future	330.70	331.0820	330.7040	331.0820	0.00
09/03/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
09/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
09/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
09/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
09/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/03/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/03/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.27	95.7350	95.7350	95.7350	0.00
09/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.68	95.2950	95.3250	95.2950	0.00
09/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.74	95.2350	95.2600	95.2350	0.00
09/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.16	94.7950	94.8450	94.7950	72.00
09/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.23	94.7200	94.7700	94.7200	0.00
09/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.64	94.3100	94.3600	94.3100	0.00
09/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.71	94.2650	94.2900	94.2650	0.00
09/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.38	93.5600	93.6250	93.5600	68.00
09/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.63	93.1600	93.3700	93.1600	0.00
09/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.88	92.9800	93.1200	92.9800	0.00
09/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.98	92.8500	93.0250	92.8500	75.00
09/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.11	92.7250	92.8950	92.7250	0.00
09/03/2022	R023 On 05-May-22			Bond Future	5.57	103.0388	103.1783	103.0388	14,778.00
09/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	589	0	1	0	0.00
09/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	581	0	1	0	0.00
09/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	596	0	1	0	0.00
09/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	15	0	0	0	0.00
09/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	16	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
09/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	15	0	0	0	0.00
09/03/2022	R023 On 04-August-22			Bond Future	5.65	104.4217	104.5617	104.4217	2,384.00
09/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	303	0	0	0	0.00
09/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	307	0	0	0	0.00
09/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	311	0	0	0	0.00
09/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	94	0	0	0	0.00
09/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	95	0	0	0	0.00
09/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	97	0	0	0	0.00
09/03/2022	R023 On 03-November-22			Bond Future	5.34	102.0610	102.1994	102.0610	0.00
09/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	323	0	0	0	0.00
09/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	318	0	0	0	0.00
09/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	321	0	0	0	0.00
09/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	39	0	0	0	0.00
09/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	39	0	0	0	0.00
09/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	38	0	0	0	0.00
09/03/2022	R035 On 05-May-22			Bond Future	10.74	86.3840	88.8702	86.3840	73,988.00
09/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	1754	1	2	1	0.00
09/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	5593	4	6	4	0.00
09/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	10790	8	11	8	0.00
09/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	1411	1	1	1	0.00
09/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	5541	4	6	4	0.00
09/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	5489	4	5	4	0.00
09/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	181	1	0	1	0.00
09/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	177	1	0	1	0.00
09/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	1533	3	2	3	0.00
09/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	12	0	0	0	0.00
09/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	172	1	0	1	0.00
09/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	1254	3	1	3	0.00
09/03/2022	R035 On 04-August-22			Bond Future	10.93	87.5243	90.0426	87.5243	49,995.00
09/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1233	1	1	1	400.00
09/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1783	1	2	1	0.00
09/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	3049	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	7602	6	8	6	0.00
09/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	133	0	0	0	400.00
09/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	284	0	0	0	100.00
09/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1755	1	2	1	0.00
09/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1508	1	2	1	0.00
09/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1726	1	2	1	0.00
09/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	3030	5	3	5	0.00
09/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	3309	5	3	5	100.00
09/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2996	5	3	5	0.00
09/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	3726	6	4	6	0.00
09/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1864	3	2	3	100.00
09/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	7291	10	7	10	0.00
09/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	9273	12	9	12	0.00
09/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	490	1	0	1	400.00
09/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2963	5	3	5	0.00
09/03/2022	R035 On 03-November-22			Bond Future	11.11	84.3294	86.8824	84.3294	0.00
09/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3091	2	3	2	0.00
09/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3059	2	3	2	0.00
09/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	1025	1	1	1	1,000.00
09/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	470	0	0	0	582.00
09/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3124	2	3	2	0.00
09/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	9289	7	9	7	0.00
09/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2809	2	3	2	1,000.00
09/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	1512	1	2	1	0.00
09/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	2627	2	3	2	0.00
09/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	3320	5	3	5	582.00
09/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	4772	7	5	7	582.00
09/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	666	1	1	1	1,000.00
09/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2867	4	3	4	0.00
09/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	8588	11	9	11	0.00
09/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	5991	8	6	8	0.00
09/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2921	5	3	5	0.00
09/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2894	4	3	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
09/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	3144	5	3	5	0.00
09/03/2022	R035 On 02-February-23			Bond Future	11.28	85.6964	88.2877	85.6964	0.00
09/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2746	2	3	2	1,000.00
09/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2773	2	3	2	0.00
09/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	10949	9	11	9	0.00
09/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2244	2	2	2	0.00
09/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2269	2	2	2	0.00
09/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1166	1	1	1	1,000.00
09/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2294	2	2	2	0.00
09/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1792	1	2	1	0.00
09/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	584	0	1	0	582.00
09/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	9680	12	10	12	0.00
09/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	7075	9	7	9	0.00
09/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	5457	7	5	7	582.00
09/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4625	7	5	7	0.00
09/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	723	1	1	1	1,000.00
09/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4660	7	5	7	0.00
09/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4695	7	5	7	0.00
09/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4035	6	4	6	582.00
09/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4066	6	4	6	0.00
09/03/2022	R186 On 05-May-22			Bond Future	8.60	109.7452	111.1168	109.7452	73,050.00
09/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1744	1	2	1	0.00
09/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1007	0	1	0	0.00
09/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1	0	0	0	3,600.00
09/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	439	0	0	0	0.00
09/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	114	0	0	0	435.00
09/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	504	0	1	0	454.00
09/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	452	0	0	0	0.00
09/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	2458	2	2	2	0.00
09/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	27	0	0	0	3,600.00
09/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	12	0	0	0	435.00
09/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	272	0	0	0	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	464	0	0	0	0.00
09/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1583	3	2	3	0.00
09/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	2106	3	2	3	0.00
09/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	5350	7	5	7	0.00
09/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	4537	6	5	6	0.00
09/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	236	1	0	1	454.00
09/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1610	3	2	3	0.00
09/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1503	3	2	3	0.00
09/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	2993	4	3	4	0.00
09/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1637	3	2	3	0.00
09/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	7654	9	8	9	0.00
09/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	867	2	1	2	4,035.00
09/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	440	1	0	1	454.00
09/03/2022	R186 On 04-August-22			Bond Future	8.83	105.9580	107.3455	105.9580	8.00
09/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	445	0	0	0	0.00
09/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	34	0	0	0	3,600.00
09/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	437	0	0	0	0.00
09/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	453	0	0	0	0.00
09/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	3853	3	4	3	0.00
09/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	321	0	0	0	3,600.00
09/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	426	1	0	1	3,600.00
09/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3007	4	3	4	0.00
09/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3068	4	3	4	0.00
09/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	7232	9	7	9	0.00
09/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3600	5	4	5	0.00
09/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3037	4	3	4	0.00
09/03/2022	R186 On 03-November-22			Bond Future	9.05	107.4945	108.9001	107.4945	0.00
09/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	975	1	1	1	0.00
09/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	946	1	1	1	0.00
09/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	961	1	1	1	0.00
09/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2743	4	3	4	0.00
09/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2764	4	3	4	0.00
09/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2722	4	3	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
09/03/2022	R186 On 02-February-23			Bond Future	9.26	103.8947	105.3206	103.8947	0.00
09/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	824	1	1	1	0.00
09/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	815	1	1	1	0.00
09/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	805	1	1	1	0.00
09/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3935	5	4	5	0.00
09/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3910	5	4	5	0.00
09/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3885	5	4	5	0.00
09/03/2022	R197 On 05-May-22			Bond Future	329.71	329.4129	329.7113	329.4129	752.00
09/03/2022	R197 On 04-August-22			Bond Future	325.88	325.5818	325.8754	325.5818	0.00
09/03/2022	R197 On 03-November-22			Bond Future	330.67	330.3743	330.6667	330.3743	0.00
09/03/2022	R197 On 02-February-23			Bond Future	327.31	327.0174	327.3070	327.0174	0.00
09/03/2022	R202 On 05-May-22			Bond Future	248.94	250.3580	248.9411	250.3580	6,375.00
09/03/2022	R202 On 04-August-22			Bond Future	247.93	249.3726	247.9291	249.3726	91.00
09/03/2022	R202 On 03-November-22			Bond Future	251.57	253.0424	251.5734	253.0424	0.00
09/03/2022	R202 On 02-February-23			Bond Future	251.00	252.4946	250.9974	252.4946	0.00
09/03/2022	R209 On 05-May-22			Bond Future	10.70	66.6671	68.8604	66.6671	20,797.00
09/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	4177	3	4	3	0.00
09/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	6679	5	7	5	0.00
09/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	4133	3	4	3	0.00
09/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	51	0	0	0	8,525.00
09/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	16	0	0	0	2,975.00
09/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	4088	2	4	2	0.00
09/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	380	0	0	0	0.00
09/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	1478	1	1	1	0.00
09/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	2899	5	3	5	11,000.00
09/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	1202	3	1	3	1,050.00
09/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	254	1	0	1	0.00
09/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	7040	9	7	9	0.00
09/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	5531	8	6	8	0.00
09/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	248	1	0	1	0.00
09/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	242	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	63	0	0	0	12,050.00
09/03/2022	R209 On 04-August-22			Bond Future	10.86	67.5790	69.8004	67.5790	1,550.00
09/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1328	1	1	1	0.00
09/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1282	1	1	1	0.00
09/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1305	1	1	1	0.00
09/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2846	5	3	5	0.00
09/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2879	5	3	5	0.00
09/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2815	5	3	5	0.00
09/03/2022	R209 On 03-November-22			Bond Future	11.02	65.4139	67.6663	65.4139	2,750.00
09/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	4052	3	4	3	0.00
09/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2529	2	3	2	0.00
09/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2557	2	3	2	0.00
09/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2585	2	3	2	0.00
09/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	631	0	1	0	0.00
09/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	1318	1	1	1	0.00
09/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	2613	2	3	2	0.00
09/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	154	0	0	0	6,000.00
09/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	256	0	0	0	0.00
09/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	8907	11	9	11	0.00
09/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	4111	6	4	6	0.00
09/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	10374	13	10	13	0.00
09/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2554	4	3	4	0.00
09/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	6272	8	6	8	6,000.00
09/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2579	4	3	4	0.00
09/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2603	4	3	4	0.00
09/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2628	4	3	4	6,000.00
09/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1600	3	2	3	0.00
09/03/2022	R209 On 02-February-23			Bond Future	11.17	66.4443	68.7309	66.4443	0.00
09/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2098	1	2	1	0.00
09/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2075	1	2	1	0.00
09/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2053	1	2	1	0.00
09/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	4026	6	4	6	0.00
09/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	4088	6	4	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
09/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	4057	6	4	6	0.00
09/03/2022	R210 On 05-May-22			Bond Future	219.71	219.1976	219.7064	219.1976	1,039.00
09/03/2022	R210 On 04-August-22			Bond Future	222.76	222.2490	222.7591	222.2490	266.00
09/03/2022	R210 On 03-November-22			Bond Future	223.10	222.5862	223.0996	222.5862	0.00
09/03/2022	R210 On 02-February-23			Bond Future	226.65	226.1348	226.6529	226.1348	0.00
09/03/2022	R213 On 05-May-22			Bond Future	10.23	80.8722	82.8601	80.8722	25,184.00
09/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	2580	1	3	1	0.00
09/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	2544	1	3	1	0.00
09/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	2507	1	3	1	0.00
09/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	519	1	1	1	0.00
09/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	544	1	1	1	0.00
09/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	532	1	1	1	0.00
09/03/2022	R213 On 04-August-22			Bond Future	10.44	81.9412	83.9548	81.9412	0.00
09/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	830	0	1	0	0.00
09/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	799	0	1	0	0.00
09/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	815	0	1	0	0.00
09/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	3488	5	3	5	0.00
09/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	3558	5	4	5	0.00
09/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	3523	5	4	5	0.00
09/03/2022	R213 On 03-November-22			Bond Future	10.62	79.6103	81.6513	79.6103	0.00
09/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1924	1	2	1	0.00
09/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1121	1	1	1	0.00
09/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1489	1	1	1	0.00
09/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	320	0	0	0	200.00
09/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	935	1	1	1	0.00
09/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1880	1	2	1	0.00
09/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1902	1	2	1	0.00
09/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1858	1	2	1	0.00
09/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	354	0	0	0	476.00
09/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	7483	9	7	9	0.00
09/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3051	4	3	4	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
09/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2999	4	3	4	0.00
09/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3025	4	3	4	0.00
09/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	4728	6	5	6	476.00
09/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	7766	10	8	10	0.00
09/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3554	5	4	5	476.00
09/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	4217	6	4	6	200.00
09/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2973	4	3	4	0.00
09/03/2022	R213 On 02-February-23			Bond Future	10.80	80.8986	82.9698	80.8986	0.00
09/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1968	0	2	0	935.00
09/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1571	1	2	1	0.00
09/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	423	0	0	0	476.00
09/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1554	1	2	1	0.00
09/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	7020	0	7	0	0.00
09/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1254	1	1	1	0.00
09/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1587	1	2	1	0.00
09/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1809	1	2	1	0.00
09/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3910	5	4	5	476.00
09/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	925	0	1	0	935.00
09/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4291	6	4	6	0.00
09/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3692	0	4	0	0.00
09/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4322	6	4	6	0.00
09/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	8416	10	8	10	0.00
09/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4987	7	5	7	476.00
09/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4259	6	4	6	0.00
09/03/2022	R214 On 05-May-22			Bond Future	10.99	63.5544	65.8312	63.5544	15,905.00
09/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	4242	3	4	3	0.00
09/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	4197	3	4	3	0.00
09/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	4287	3	4	3	0.00
09/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	231	1	0	1	0.00
09/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	238	1	0	1	0.00
09/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	225	1	0	1	0.00
09/03/2022	R214 On 04-August-22			Bond Future	11.16	64.3928	66.6991	64.3928	1,337.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	1608	1	2	1	0.00
09/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	1634	1	2	1	0.00
09/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	1661	1	2	1	0.00
09/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	2617	4	3	4	0.00
09/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	2587	4	3	4	0.00
09/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	2647	4	3	4	0.00
09/03/2022	R214 On 03-November-22			Bond Future	11.30	62.0577	64.3962	62.0577	0.00
09/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	2812	2	3	2	0.00
09/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	2842	2	3	2	0.00
09/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	2783	2	3	2	0.00
09/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	2540	4	3	4	0.00
09/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	2564	4	3	4	0.00
09/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	2588	4	3	4	0.00
09/03/2022	R214 On 02-February-23			Bond Future	11.45	63.0641	65.4382	63.0641	0.00
09/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2139	2	2	2	0.00
09/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2092	1	2	1	0.00
09/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2116	1	2	1	0.00
09/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	4102	6	4	6	0.00
09/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	4134	6	4	6	0.00
09/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	4070	6	4	6	0.00
09/03/2022	R248 On 05-May-22			Bond Future	10.99	79.6949	82.5957	79.6949	191,069.00
09/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	5741	4	6	4	0.00
09/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	5684	4	6	4	0.00
09/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	5628	3	6	3	0.00
09/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	247	1	0	1	0.00
09/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	241	1	0	1	0.00
09/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	235	1	0	1	0.00
09/03/2022	R248 On 04-August-22			Bond Future	11.15	80.7463	83.6846	80.7463	6,019.00
09/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2114	1	2	1	0.00
09/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	110	0	0	0	2,400.00
09/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	630	0	1	0	2,400.00
09/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2080	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2046	1	2	1	0.00
09/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	3238	5	3	5	0.00
09/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	3201	5	3	5	0.00
09/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	6133	9	6	9	0.00
09/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	11367	14	11	14	0.00
09/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	3163	5	3	5	0.00
09/03/2022	R248 On 03-November-22			Bond Future	11.30	77.5153	80.4947	77.5153	0.00
09/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	3371	2	3	2	0.00
09/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	3335	2	3	2	0.00
09/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	3407	2	3	2	0.00
09/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	3311	5	3	5	0.00
09/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	3279	5	3	5	0.00
09/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	3247	5	3	5	0.00
09/03/2022	R248 On 02-February-23			Bond Future	11.44	78.7727	81.7976	78.7727	0.00
09/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	2598	2	3	2	0.00
09/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	2568	2	3	2	0.00
09/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	2627	2	3	2	0.00
09/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	5066	7	5	7	0.00
09/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	5147	7	5	7	0.00
09/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	5106	7	5	7	0.00