



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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	2025 On 05-May-22			Bond Future	159.86	160.0181	159.8582	160.0181	5,520.00
11/03/2022	2025 On 04-August-22			Bond Future	160.46	160.6197	160.4555	160.6197	1,130.00
11/03/2022	2025 On 03-November-22			Bond Future	162.81	162.9796	162.8121	162.9796	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
11/03/2022	2025 On 02-February-23			Bond Future	163.74	163.9133	163.7397	163.9133	0.00
11/03/2022	2029 On 05-May-22			Bond Future	118.16	118.3719	118.1568	118.3719	2,745.00
11/03/2022	2029 On 04-August-22			Bond Future	119.80	120.0155	119.7965	120.0155	1,844.00
11/03/2022	2029 On 03-November-22			Bond Future	120.32	120.5472	120.3233	120.5472	0.00
11/03/2022	2029 On 02-February-23			Bond Future	122.24	122.4661	122.2381	122.4661	0.00
11/03/2022	2030 On 05-May-22			Bond Future	9.85	91.5029	92.3311	91.5029	73,228.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	0	0	0	0	200.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	5756	5	6	5	0.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2247	2	2	2	0.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2282	2	2	2	0.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	324	0	0	0	0.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	750	0	1	0	0.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	49	0	0	0	200.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	67	0	0	0	1,800.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	658	0	1	0	0.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2	0	0	0	1,800.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	11	0	0	0	1,073.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	2318	2	2	2	0.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	1472	1	1	1	0.00
11/03/2022	2030 On 05-May-22	0000000	Call	Bond Future	172	0	0	0	7,500.00
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	3734	4	4	4	0.00
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1740	2	2	2	5,000.00
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	5413	6	5	6	0.00
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	5004	6	5	6	0.00
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	533	1	1	1	0.00
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	9047	10	9	10	0.00
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	1901	2	2	2	5,000.00
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	2846	4	3	4	1,073.00
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	546	1	1	1	200.00
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	559	1	1	1	0.00
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	54	0	0	0	1,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	962	1	1	1	1,073.00
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	11387	12	11	12	0.00
11/03/2022	2030 On 05-May-22	0000000	Put	Bond Future	7221	8	7	8	0.00
11/03/2022	2030 On 04-August-22			Bond Future	10.06	88.7449	89.5837	88.7449	25,215.00
11/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	372	0	0	0	800.00
11/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	872	1	1	1	0.00
11/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	74	0	0	0	800.00
11/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	888	1	1	1	0.00
11/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	904	1	1	1	0.00
11/03/2022	2030 On 04-August-22	0000000	Call	Bond Future	4761	4	5	4	0.00
11/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	595	1	1	1	800.00
11/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3336	4	3	4	0.00
11/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3369	4	3	4	0.00
11/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	9057	10	9	10	0.00
11/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	3404	4	3	4	0.00
11/03/2022	2030 On 04-August-22	0000000	Put	Bond Future	5387	6	5	6	0.00
11/03/2022	2030 On 03-November-22			Bond Future	10.24	90.0304	90.8808	90.0304	0.00
11/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	2060	2	2	2	0.00
11/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	2037	2	2	2	0.00
11/03/2022	2030 On 03-November-22	0000000	Call	Bond Future	2082	2	2	2	0.00
11/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2759	3	3	3	0.00
11/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2807	3	3	3	0.00
11/03/2022	2030 On 03-November-22	0000000	Put	Bond Future	2783	3	3	3	0.00
11/03/2022	2030 On 02-February-23			Bond Future	10.43	87.4403	88.3034	87.4403	0.00
11/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1856	2	2	2	0.00
11/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1733	1	2	1	0.00
11/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	463	0	0	0	102.00
11/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1819	2	2	2	0.00
11/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1836	2	2	2	0.00
11/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	767	1	1	1	0.00
11/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1303	1	1	1	0.00
11/03/2022	2030 On 02-February-23	0000000	Call	Bond Future	1508	1	2	1	0.00
11/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	8153	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4861	5	5	5	102.00
11/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	6533	7	7	7	0.00
11/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3777	4	4	4	0.00
11/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3979	5	4	5	102.00
11/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3833	4	4	4	0.00
11/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	3804	4	4	4	0.00
11/03/2022	2030 On 02-February-23	0000000	Put	Bond Future	4407	5	4	5	0.00
11/03/2022	2032 On 05-May-22			Bond Future	10.22	87.8088	88.7965	87.8088	141,021.00
11/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	179	0	0	0	780.00
11/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	1176	1	1	1	780.00
11/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	1508	1	2	1	993.00
11/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4628	4	5	4	0.00
11/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4533	4	5	4	0.00
11/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	5305	4	5	4	0.00
11/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4343	4	4	4	0.00
11/03/2022	2032 On 05-May-22	0000000	Call	Bond Future	4580	4	5	4	0.00
11/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	178	0	0	0	0.00
11/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	204	0	0	0	993.00
11/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	183	0	0	0	0.00
11/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	119	0	0	0	780.00
11/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	1119	2	1	2	0.00
11/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	173	0	0	0	0.00
11/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	1405	2	1	2	0.00
11/03/2022	2032 On 05-May-22	0000000	Put	Bond Future	3887	5	4	5	0.00
11/03/2022	2032 On 04-August-22			Bond Future	10.41	89.0068	90.0070	89.0068	2,140.00
11/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	6593	6	7	6	0.00
11/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	7885	7	8	7	0.00
11/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1465	1	1	1	0.00
11/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1490	1	1	1	0.00
11/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	1515	1	2	1	0.00
11/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	610	0	1	0	800.00
11/03/2022	2032 On 04-August-22	0000000	Call	Bond Future	114	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
11/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	8482	9	8	9	0.00
11/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	4493	5	4	5	0.00
11/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2622	3	3	3	0.00
11/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2592	3	3	3	0.00
11/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	270	0	0	0	0.00
11/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	398	1	0	1	800.00
11/03/2022	2032 On 04-August-22	0000000	Put	Bond Future	2562	3	3	3	0.00
11/03/2022	2032 On 03-November-22			Bond Future	10.59	86.1439	87.1580	86.1439	0.00
11/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	8946	8	9	8	0.00
11/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2508	2	3	2	0.00
11/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2799	2	3	2	0.00
11/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2829	2	3	2	750.00
11/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1437	1	1	1	0.00
11/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	2314	2	2	2	0.00
11/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	435	0	0	0	180.00
11/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1118	1	1	1	750.00
11/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	1530	1	2	1	0.00
11/03/2022	2032 On 03-November-22	0000000	Call	Bond Future	474	0	0	0	454.00
11/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	7348	8	7	8	0.00
11/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	3850	5	4	5	180.00
11/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	7603	8	8	8	0.00
11/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4773	6	5	6	0.00
11/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2662	3	3	3	180.00
11/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	4033	5	4	5	454.00
11/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2842	3	3	3	454.00
11/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2399	3	2	3	0.00
11/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	2422	3	2	3	0.00
11/03/2022	2032 On 03-November-22	0000000	Put	Bond Future	455	1	0	1	750.00
11/03/2022	2032 On 02-February-23			Bond Future	10.76	87.4990	88.5286	87.4990	0.00
11/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	10064	9	10	9	0.00
11/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	546	0	1	0	454.00
11/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1618	1	2	1	0.00
11/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2041	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
11/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2061	2	2	2	0.00
11/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2082	2	2	2	0.00
11/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2298	2	2	2	0.00
11/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	2731	2	3	2	750.00
11/03/2022	2032 On 02-February-23	0000000	Call	Bond Future	1227	1	1	1	750.00
11/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	5737	7	6	7	0.00
11/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3215	4	3	4	0.00
11/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3673	4	4	4	454.00
11/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	3987	5	4	5	0.00
11/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4020	5	4	5	0.00
11/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4052	5	4	5	0.00
11/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	4812	6	5	6	454.00
11/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	8514	9	9	9	0.00
11/03/2022	2032 On 02-February-23	0000000	Put	Bond Future	562	1	1	1	750.00
11/03/2022	2033 On 05-May-22			Bond Future	112.79	113.2119	112.7940	113.2119	2,719.00
11/03/2022	2033 On 04-August-22			Bond Future	114.36	114.7837	114.3590	114.7837	4,967.00
11/03/2022	2033 On 03-November-22			Bond Future	114.72	115.1569	114.7245	115.1569	0.00
11/03/2022	2033 On 02-February-23			Bond Future	116.55	116.9898	116.5500	116.9898	0.00
11/03/2022	2037 On 05-May-22			Bond Future	10.73	84.7054	85.9545	84.7054	85,070.00
11/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	6782	6	7	6	0.00
11/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	6674	6	7	6	0.00
11/03/2022	2037 On 05-May-22	0000000	Call	Bond Future	6728	6	7	6	0.00
11/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	97	0	0	0	0.00
11/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	102	0	0	0	0.00
11/03/2022	2037 On 05-May-22	0000000	Put	Bond Future	100	0	0	0	0.00
11/03/2022	2037 On 04-August-22			Bond Future	10.91	81.6044	82.8699	81.6044	52,420.00
11/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2322	2	2	2	0.00
11/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	3432	3	3	3	1,050.00
11/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	535	0	1	0	50.00
11/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	4291	3	4	3	0.00
11/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	6704	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2288	2	2	2	0.00
11/03/2022	2037 On 04-August-22	0000000	Call	Bond Future	2254	2	2	2	0.00
11/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2393	3	2	3	0.00
11/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	570	1	1	1	1,050.00
11/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2335	3	2	3	0.00
11/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1202	2	1	2	50.00
11/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	5855	7	6	7	0.00
11/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	2364	3	2	3	50.00
11/03/2022	2037 On 04-August-22	0000000	Put	Bond Future	1599	2	2	2	0.00
11/03/2022	2037 On 03-November-22			Bond Future	11.07	82.7869	84.0701	82.7869	0.00
11/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3753	3	4	3	0.00
11/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3825	3	4	3	0.00
11/03/2022	2037 On 03-November-22	0000000	Call	Bond Future	3789	3	4	3	0.00
11/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2347	3	2	3	0.00
11/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2371	3	2	3	0.00
11/03/2022	2037 On 03-November-22	0000000	Put	Bond Future	2324	3	2	3	0.00
11/03/2022	2037 On 02-February-23			Bond Future	11.23	79.8331	81.1360	79.8331	0.00
11/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2864	2	3	2	0.00
11/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2805	2	3	2	0.00
11/03/2022	2037 On 02-February-23	0000000	Call	Bond Future	2835	2	3	2	0.00
11/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	3973	5	4	5	0.00
11/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	4005	5	4	5	0.00
11/03/2022	2037 On 02-February-23	0000000	Put	Bond Future	3941	5	4	5	0.00
11/03/2022	2038 On 05-May-22			Bond Future	129.48	129.9606	129.4828	129.9606	4,184.00
11/03/2022	2038 On 04-August-22			Bond Future	129.46	129.9424	129.4560	129.9424	2,669.00
11/03/2022	2038 On 03-November-22			Bond Future	131.36	131.8518	131.3577	131.8518	0.00
11/03/2022	2038 On 02-February-23			Bond Future	131.58	132.0831	131.5774	132.0831	0.00
11/03/2022	2040 On 05-May-22			Bond Future	10.83	86.7658	88.1109	86.7658	62,041.00
11/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	47	0	0	0	1,200.00
11/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	7016	6	7	6	0.00
11/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	7074	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	7131	6	7	6	0.00
11/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	762	0	1	0	1,200.00
11/03/2022	2040 On 05-May-22	0000000	Call	Bond Future	13370	12	13	12	0.00
11/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	4	0	0	0	1,200.00
11/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	2623	4	3	4	0.00
11/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	102	0	0	0	0.00
11/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	99	0	0	0	0.00
11/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	104	0	0	0	0.00
11/03/2022	2040 On 05-May-22	0000000	Put	Bond Future	7547	9	8	9	0.00
11/03/2022	2040 On 04-August-22			Bond Future	11.01	83.4426	84.8052	83.4426	42,392.00
11/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	2559	2	3	2	0.00
11/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	8156	7	8	7	0.00
11/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	181	0	0	0	460.00
11/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	1455	1	1	1	460.00
11/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	2521	2	3	2	0.00
11/03/2022	2040 On 04-August-22	0000000	Call	Bond Future	2597	2	3	2	0.00
11/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	2311	3	2	3	0.00
11/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	439	1	0	1	460.00
11/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	9777	11	10	11	0.00
11/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	2370	3	2	3	0.00
11/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	3572	4	4	4	0.00
11/03/2022	2040 On 04-August-22	0000000	Put	Bond Future	2340	3	2	3	0.00
11/03/2022	2040 On 03-November-22			Bond Future	11.16	84.6518	86.0337	84.6518	0.00
11/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	4138	3	4	3	0.00
11/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	4060	3	4	3	0.00
11/03/2022	2040 On 03-November-22	0000000	Call	Bond Future	4099	3	4	3	0.00
11/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2519	3	3	3	0.00
11/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2570	3	3	3	0.00
11/03/2022	2040 On 03-November-22	0000000	Put	Bond Future	2544	3	3	3	0.00
11/03/2022	2040 On 02-February-23			Bond Future	11.31	81.4771	82.8802	81.4771	0.00
11/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	2992	2	3	2	0.00
11/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	3024	2	3	2	0.00
11/03/2022	2040 On 02-February-23	0000000	Call	Bond Future	3055	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
11/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	4315	5	4	5	0.00
11/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	4349	5	4	5	0.00
11/03/2022	2040 On 02-February-23	0000000	Put	Bond Future	4384	5	4	5	0.00
11/03/2022	2044 On 05-May-22			Bond Future	10.86	83.4217	84.8629	83.4217	64,263.00
11/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	7113	6	7	6	0.00
11/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	6997	6	7	6	0.00
11/03/2022	2044 On 05-May-22	0000000	Call	Bond Future	7055	6	7	6	0.00
11/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	109	0	0	0	0.00
11/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	112	0	0	0	0.00
11/03/2022	2044 On 05-May-22	0000000	Put	Bond Future	106	0	0	0	0.00
11/03/2022	2044 On 04-August-22			Bond Future	11.03	80.1780	81.6381	80.1780	22,240.00
11/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	2752	2	3	2	0.00
11/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	2674	2	3	2	0.00
11/03/2022	2044 On 04-August-22	0000000	Call	Bond Future	2713	2	3	2	0.00
11/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	2285	3	2	3	0.00
11/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	2314	3	2	3	0.00
11/03/2022	2044 On 04-August-22	0000000	Put	Bond Future	2256	3	2	3	0.00
11/03/2022	2044 On 03-November-22			Bond Future	11.17	81.3400	82.8208	81.3400	0.00
11/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4071	3	4	3	0.00
11/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4110	3	4	3	0.00
11/03/2022	2044 On 03-November-22	0000000	Call	Bond Future	4150	3	4	3	0.00
11/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2575	3	3	3	0.00
11/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2600	3	3	3	0.00
11/03/2022	2044 On 03-November-22	0000000	Put	Bond Future	2627	3	3	3	0.00
11/03/2022	2044 On 02-February-23			Bond Future	11.32	78.2385	79.7420	78.2385	0.00
11/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3207	3	3	3	0.00
11/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3142	2	3	2	0.00
11/03/2022	2044 On 02-February-23	0000000	Call	Bond Future	3174	3	3	3	0.00
11/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	4282	5	4	5	0.00
11/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	4317	5	4	5	0.00
11/03/2022	2044 On 02-February-23	0000000	Put	Bond Future	4247	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2022	2046 On 05-May-22			Bond Future	117.63	117.6066	117.6252	117.6066	14,004.00
11/03/2022	2046 On 04-August-22			Bond Future	119.26	119.2397	119.2575	119.2397	2,969.00
11/03/2022	2046 On 03-November-22			Bond Future	119.07	119.0567	119.0729	119.0567	0.00
11/03/2022	2046 On 02-February-23			Bond Future	120.97	120.9529	120.9685	120.9529	0.00
11/03/2022	2050 On 05-May-22			Bond Future	121.11	121.7740	121.1102	121.7740	8,672.00
11/03/2022	2050 On 04-August-22			Bond Future	120.77	121.4397	120.7652	121.4397	1,410.00
11/03/2022	2050 On 03-November-22			Bond Future	122.54	123.2242	122.5393	123.2242	0.00
11/03/2022	2050 On 02-February-23			Bond Future	122.41	123.1099	122.4107	123.1099	0.00
11/03/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	AL37 On 05-May-22			Index Future	811.13	806.4730	811.1340	806.4730	0.00
11/03/2022	AL37 On 04-August-22			Index Future	822.07	817.3560	822.0730	817.3560	0.00
11/03/2022	AL37 On 03-November-22			Index Future	834.06	829.2820	834.0630	829.2820	0.00
11/03/2022	AL37 On 02-February-23			Index Future	847.13	842.2820	847.1340	842.2820	0.00
11/03/2022	AL7T On 05-May-22			Index Future	932.31	923.0240	932.3070	923.0240	0.00
11/03/2022	AL7T On 04-August-22			Index Future	944.88	935.4800	944.8800	935.4800	0.00
11/03/2022	AL7T On 03-November-22			Index Future	958.66	949.1290	958.6610	949.1290	0.00
11/03/2022	AL7T On 02-February-23			Index Future	973.69	964.0090	973.6850	964.0090	0.00
11/03/2022	ALBI On 05-May-22			Index Future	831.49	821.4690	831.4920	821.4690	129.00
11/03/2022	ALBI On 04-August-22			Index Future	842.71	832.5540	842.7050	832.5540	90.00
11/03/2022	ALBI On 03-November-22			Index Future	855.00	844.7010	854.9960	844.7010	0.00
11/03/2022	ALBI On 02-February-23			Index Future	868.40	857.9440	868.3950	857.9440	0.00
11/03/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	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
11/03/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/03/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	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
11/03/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/03/2022	ES33 On 05-May-22			Bond Future	11.50	75.0885	76.0902	75.0885	87.00
11/03/2022	ES33 On 04-August-22			Bond Future	11.72	76.1310	77.1460	76.1310	263.00
11/03/2022	ES33 On 03-November-22			Bond Future	11.94	73.4679	74.4973	73.4679	0.00
11/03/2022	ES33 On 02-February-23			Bond Future	12.15	74.6401	75.6856	74.6401	0.00
11/03/2022	ES42 On 05-May-22			Bond Future	11.90	73.4050	74.5921	73.4050	1,190.00
11/03/2022	ES42 On 04-August-22			Bond Future	12.10	74.4257	75.6286	74.4257	3,579.00
11/03/2022	ES42 On 03-November-22			Bond Future	12.29	71.2604	72.4805	71.2604	0.00
11/03/2022	ES42 On 02-February-23			Bond Future	12.48	72.3998	73.6390	72.3998	0.00
11/03/2022	GOVI On 05-May-22			GOVI	820.05	810.1290	820.0490	810.1290	988.00
11/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	318190	22	32	22	0.00
11/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	318090	22	32	22	0.00
11/03/2022	GOVI On 05-May-22	0000000	Call	GOVI	317990	22	32	22	0.00
11/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
11/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
11/03/2022	GOVI On 05-May-22	0000000	Put	GOVI	0	0	0	0	0.00
11/03/2022	GOVI On 04-August-22			GOVI	831.11	821.0610	831.1080	821.0610	0.00
11/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	118480	2	12	2	0.00
11/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	118380	2	12	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
11/03/2022	GOVI On 04-August-22	0000000	Call	GOVI	118280	2	12	2	0.00
11/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
11/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
11/03/2022	GOVI On 04-August-22	0000000	Put	GOVI	0	0	0	0	0.00
11/03/2022	GOVI On 03-November-22			GOVI	843.23	833.0410	843.2300	833.0410	0.00
11/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	228000	13	23	13	0.00
11/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	228200	13	23	13	0.00
11/03/2022	GOVI On 03-November-22	0000000	Call	GOVI	228100	13	23	13	0.00
11/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
11/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
11/03/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
11/03/2022	GOVI On 02-February-23			GOVI	856.45	846.1000	856.4450	846.1000	0.00
11/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	56050	0	6	0	0.00
11/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	56250	0	6	0	0.00
11/03/2022	GOVI On 02-February-23	0000000	Call	GOVI	56150	0	6	0	0.00
11/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	5	0	5	0.00
11/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	5	0	5	0.00
11/03/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	5	0	5	0.00
11/03/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/03/2022	IGOV On 05-May-22			Index Future	315.34	315.8860	315.3400	315.8860	499.00
11/03/2022	IGOV On 04-August-22			Index Future	319.67	320.2260	319.6700	320.2260	0.00
11/03/2022	IGOV On 03-November-22			Index Future	324.41	324.9750	324.4080	324.9750	0.00
11/03/2022	IGOV On 02-February-23			Index Future	329.57	330.1450	329.5670	330.1450	0.00
11/03/2022	IS05 On 15-March-22			Interest Rate Swap	90.13	90.1300	90.1300	90.1300	0.00
11/03/2022	IS05 On 21-June-22			Interest Rate Swap	90.29	90.2900	90.2900	90.2900	0.00
11/03/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
11/03/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
11/03/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
11/03/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
11/03/2022	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
11/03/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
11/03/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
11/03/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
11/03/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
11/03/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
11/03/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
11/03/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
11/03/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
11/03/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
11/03/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
11/03/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
11/03/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
11/03/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/03/2022	JBAF On 16-March-22			Jibar Tradeable Future	4.28	95.7350	95.7250	95.7350	0.00
11/03/2022	JBAF On 20-April-22			Jibar Tradeable Future	4.66	95.3350	95.3450	95.3350	0.00
11/03/2022	JBAF On 18-May-22			Jibar Tradeable Future	4.72	95.2850	95.2800	95.2850	0.00
11/03/2022	JBAF On 15-June-22			Jibar Tradeable Future	5.17	94.8150	94.8350	94.8150	72.00
11/03/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.24	94.7100	94.7600	94.7100	0.00
11/03/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.65	94.3000	94.3500	94.3000	0.00
11/03/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.72	94.2500	94.2800	94.2500	0.00
11/03/2022	JBAF On 21-December-22			Jibar Tradeable Future	6.37	93.5950	93.6350	93.5950	68.00
11/03/2022	JBAF On 15-March-23			Jibar Tradeable Future	6.58	93.3050	93.4200	93.3050	0.00
11/03/2022	JBAF On 21-June-23			Jibar Tradeable Future	6.80	93.0700	93.2000	93.0700	0.00
11/03/2022	JBAF On 20-September-23			Jibar Tradeable Future	6.90	92.9450	93.1050	92.9450	75.00
11/03/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.01	92.8050	92.9950	92.8050	0.00
11/03/2022	R023 On 05-May-22			Bond Future	5.63	103.1326	103.1345	103.1326	14,778.00
11/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	540	1	1	1	0.00
11/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	548	1	1	1	0.00
11/03/2022	R023 On 05-May-22	0000000	Call	Bond Future	555	1	1	1	0.00
11/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	17	0	0	0	0.00
11/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	18	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
11/03/2022	R023 On 05-May-22	0000000	Put	Bond Future	19	0	0	0	0.00
11/03/2022	R023 On 04-August-22			Bond Future	5.74	104.5141	104.5151	104.5141	2,384.00
11/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	271	0	0	0	0.00
11/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	275	0	0	0	0.00
11/03/2022	R023 On 04-August-22	0000000	Call	Bond Future	279	0	0	0	0.00
11/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	108	0	0	0	0.00
11/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	110	0	0	0	0.00
11/03/2022	R023 On 04-August-22	0000000	Put	Bond Future	112	0	0	0	0.00
11/03/2022	R023 On 03-November-22			Bond Future	5.50	102.1511	102.1516	102.1511	0.00
11/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	285	0	0	0	0.00
11/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	281	0	0	0	0.00
11/03/2022	R023 On 03-November-22	0000000	Call	Bond Future	283	0	0	0	0.00
11/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	49	0	0	0	0.00
11/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	49	0	0	0	0.00
11/03/2022	R023 On 03-November-22	0000000	Put	Bond Future	48	0	0	0	0.00
11/03/2022	R035 On 05-May-22			Bond Future	10.56	88.7881	90.0260	88.7881	73,988.00
11/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	2447	2	2	2	0.00
11/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	6663	6	7	6	0.00
11/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	11938	11	12	11	0.00
11/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	6554	5	7	5	0.00
11/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	6608	5	7	5	0.00
11/03/2022	R035 On 05-May-22	0000000	Call	Bond Future	2030	1	2	1	0.00
11/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	996	2	1	2	0.00
11/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	88	0	0	0	0.00
11/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	91	0	0	0	0.00
11/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	5	0	0	0	0.00
11/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	86	0	0	0	0.00
11/03/2022	R035 On 05-May-22	0000000	Put	Bond Future	792	1	1	1	0.00
11/03/2022	R035 On 04-August-22			Bond Future	10.74	89.9586	91.2128	89.9586	49,855.00
11/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2320	2	2	2	0.00
11/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	3768	3	4	3	0.00
11/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	8626	8	9	8	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
11/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1664	1	2	1	400.00
11/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	1994	1	2	1	0.00
11/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2253	2	2	2	0.00
11/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	2286	2	2	2	0.00
11/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	432	0	0	0	100.00
11/03/2022	R035 On 04-August-22	0000000	Call	Bond Future	212	0	0	0	400.00
11/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	8182	9	8	9	0.00
11/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	6268	7	6	7	0.00
11/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2986	4	3	4	0.00
11/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2358	3	2	3	0.00
11/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2386	3	2	3	0.00
11/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2625	3	3	3	100.00
11/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	1413	2	1	2	100.00
11/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	344	0	0	0	400.00
11/03/2022	R035 On 04-August-22	0000000	Put	Bond Future	2330	3	2	3	0.00
11/03/2022	R035 On 03-November-22			Bond Future	10.91	86.7967	88.0684	86.7967	0.00
11/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3742	3	4	3	0.00
11/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3706	3	4	3	0.00
11/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	651	0	1	0	582.00
11/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	1351	1	1	1	1,000.00
11/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	10318	9	10	9	0.00
11/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3778	3	4	3	0.00
11/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3426	3	3	3	1,000.00
11/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	1940	1	2	1	0.00
11/03/2022	R035 On 03-November-22	0000000	Call	Bond Future	3221	3	3	3	0.00
11/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2729	3	3	3	582.00
11/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	4013	5	4	5	582.00
11/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2335	3	2	3	0.00
11/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	508	1	1	1	1,000.00
11/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	5132	6	5	6	0.00
11/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	7583	9	8	9	0.00
11/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2381	3	2	3	0.00
11/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2358	3	2	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
11/03/2022	R035 On 03-November-22	0000000	Put	Bond Future	2575	3	3	3	0.00
11/03/2022	R035 On 02-February-23			Bond Future	11.07	88.2002	89.4912	88.2002	0.00
11/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3319	3	3	3	1,000.00
11/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	1491	1	1	1	1,000.00
11/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	3350	3	3	3	0.00
11/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	12001	11	12	11	0.00
11/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2752	2	3	2	0.00
11/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2781	2	3	2	0.00
11/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2810	2	3	2	0.00
11/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	2232	2	2	2	0.00
11/03/2022	R035 On 02-February-23	0000000	Call	Bond Future	778	1	1	1	582.00
11/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	8671	10	9	10	0.00
11/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	6197	7	6	7	0.00
11/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4694	6	5	6	582.00
11/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3937	5	4	5	0.00
11/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	572	1	1	1	1,000.00
11/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3968	5	4	5	0.00
11/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	4000	5	4	5	0.00
11/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3408	4	3	4	582.00
11/03/2022	R035 On 02-February-23	0000000	Put	Bond Future	3436	4	3	4	0.00
11/03/2022	R186 On 05-May-22			Bond Future	8.46	111.0459	111.6904	111.0459	74,230.00
11/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1	0	0	0	3,600.00
11/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	1322	1	1	1	0.00
11/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	2161	2	2	2	0.00
11/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	640	0	1	0	0.00
11/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	707	0	1	0	454.00
11/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	624	0	1	0	0.00
11/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	180	0	0	0	435.00
11/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	21	0	0	0	435.00
11/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	45	0	0	0	3,600.00
11/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	2938	2	3	2	0.00
11/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	657	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2022	R186 On 05-May-22	0000000	Call	Bond Future	403	0	0	0	454.00
11/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1663	2	2	2	0.00
11/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1202	2	1	2	0.00
11/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	142	0	0	0	454.00
11/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	3982	5	4	5	0.00
11/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	4785	5	5	5	0.00
11/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	2485	3	2	3	0.00
11/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1248	2	1	2	0.00
11/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1133	2	1	2	0.00
11/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	1225	2	1	2	0.00
11/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	284	0	0	0	454.00
11/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	608	1	1	1	4,035.00
11/03/2022	R186 On 05-May-22	0000000	Put	Bond Future	7081	8	7	8	0.00
11/03/2022	R186 On 04-August-22			Bond Future	8.68	107.2726	107.9250	107.2726	8.00
11/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	586	0	1	0	0.00
11/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	50	0	0	0	3,600.00
11/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	576	0	1	0	0.00
11/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	596	0	1	0	0.00
11/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	4328	4	4	4	0.00
11/03/2022	R186 On 04-August-22	0000000	Call	Bond Future	430	0	0	0	3,600.00
11/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	321	0	0	0	3,600.00
11/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	2571	3	3	3	0.00
11/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	2627	3	3	3	0.00
11/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	6668	7	7	7	0.00
11/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	3130	4	3	4	0.00
11/03/2022	R186 On 04-August-22	0000000	Put	Bond Future	2599	3	3	3	0.00
11/03/2022	R186 On 03-November-22			Bond Future	8.88	108.8256	109.4867	108.8256	0.00
11/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1188	1	1	1	0.00
11/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1155	1	1	1	0.00
11/03/2022	R186 On 03-November-22	0000000	Call	Bond Future	1172	1	1	1	0.00
11/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2368	3	2	3	0.00
11/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2387	3	2	3	0.00
11/03/2022	R186 On 03-November-22	0000000	Put	Bond Future	2348	3	2	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
11/03/2022	R186 On 02-February-23			Bond Future	9.08	105.2443	105.9153	105.2443	0.00
11/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	996	1	1	1	0.00
11/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	975	1	1	1	0.00
11/03/2022	R186 On 02-February-23	0000000	Call	Bond Future	985	1	1	1	0.00
11/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3486	4	3	4	0.00
11/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3509	4	4	4	0.00
11/03/2022	R186 On 02-February-23	0000000	Put	Bond Future	3463	4	3	4	0.00
11/03/2022	R197 On 05-May-22			Bond Future	329.93	329.6295	329.9273	329.6295	752.00
11/03/2022	R197 On 04-August-22			Bond Future	326.09	325.7900	326.0876	325.7900	0.00
11/03/2022	R197 On 03-November-22			Bond Future	330.88	330.5781	330.8781	330.5781	0.00
11/03/2022	R197 On 02-February-23			Bond Future	327.51	327.2165	327.5099	327.2165	0.00
11/03/2022	R202 On 05-May-22			Bond Future	248.78	248.9792	248.7829	248.9792	6,375.00
11/03/2022	R202 On 04-August-22			Bond Future	247.76	247.9658	247.7639	247.9658	91.00
11/03/2022	R202 On 03-November-22			Bond Future	251.40	251.6093	251.4028	251.6093	0.00
11/03/2022	R202 On 02-February-23			Bond Future	250.82	251.0330	250.8169	251.0330	0.00
11/03/2022	R209 On 05-May-22			Bond Future	10.52	68.7597	69.8417	68.7597	20,797.00
11/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	5047	4	5	4	0.00
11/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	7627	7	8	7	0.00
11/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	102	0	0	0	8,525.00
11/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	623	0	1	0	0.00
11/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	2044	1	2	1	0.00
11/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	5000	4	5	4	0.00
11/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	4953	4	5	4	0.00
11/03/2022	R209 On 05-May-22	0000000	Call	Bond Future	35	0	0	0	2,975.00
11/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	6078	7	6	7	0.00
11/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	138	0	0	0	0.00
11/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	134	0	0	0	0.00
11/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	787	1	1	1	1,050.00
11/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	2162	3	2	3	11,000.00
11/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	4600	6	5	6	0.00
11/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	30	0	0	0	12,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2022	R209 On 05-May-22	0000000	Put	Bond Future	130	0	0	0	0.00
11/03/2022	R209 On 04-August-22			Bond Future	10.68	69.6977	70.7938	69.6977	1,550.00
11/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1747	1	2	1	0.00
11/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1692	1	2	1	0.00
11/03/2022	R209 On 04-August-22	0000000	Call	Bond Future	1720	1	2	1	0.00
11/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2268	3	2	3	0.00
11/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2295	3	2	3	0.00
11/03/2022	R209 On 04-August-22	0000000	Put	Bond Future	2240	3	2	3	0.00
11/03/2022	R209 On 03-November-22			Bond Future	10.83	67.5617	68.6732	67.5617	2,750.00
11/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	4736	4	5	4	0.00
11/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3066	2	3	2	0.00
11/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3097	2	3	2	0.00
11/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3128	3	3	3	0.00
11/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	845	1	1	1	0.00
11/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	1684	1	2	1	0.00
11/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	3159	3	3	3	0.00
11/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	223	0	0	0	6,000.00
11/03/2022	R209 On 03-November-22	0000000	Call	Bond Future	361	0	0	0	0.00
11/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	8005	9	8	9	0.00
11/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	3470	4	3	4	0.00
11/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	9436	10	9	10	0.00
11/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2094	3	2	3	0.00
11/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	5479	6	5	6	6,000.00
11/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2115	3	2	3	0.00
11/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2136	3	2	3	0.00
11/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	2158	3	2	3	6,000.00
11/03/2022	R209 On 03-November-22	0000000	Put	Bond Future	1277	2	1	2	0.00
11/03/2022	R209 On 02-February-23			Bond Future	10.97	68.6243	69.7529	68.6243	0.00
11/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2544	2	3	2	0.00
11/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2519	2	3	2	0.00
11/03/2022	R209 On 02-February-23	0000000	Call	Bond Future	2493	2	2	2	0.00
11/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	3450	4	3	4	0.00
11/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	3506	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/03/2022	R209 On 02-February-23	0000000	Put	Bond Future	3478	4	3	4	0.00
11/03/2022	R210 On 05-May-22			Bond Future	219.21	219.4278	219.2110	219.4278	1,039.00
11/03/2022	R210 On 04-August-22			Bond Future	222.25	222.4749	222.2531	222.4749	266.00
11/03/2022	R210 On 03-November-22			Bond Future	222.58	222.8102	222.5818	222.8102	0.00
11/03/2022	R210 On 02-February-23			Bond Future	226.12	226.3577	226.1245	226.3577	0.00
11/03/2022	R213 On 05-May-22			Bond Future	10.08	82.7432	83.6077	82.7432	25,184.00
11/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	3106	2	3	2	0.00
11/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	3146	2	3	2	0.00
11/03/2022	R213 On 05-May-22	0000000	Call	Bond Future	3066	2	3	2	0.00
11/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	337	1	0	1	0.00
11/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	346	1	0	1	0.00
11/03/2022	R213 On 05-May-22	0000000	Put	Bond Future	355	1	0	1	0.00
11/03/2022	R213 On 04-August-22			Bond Future	10.28	83.8356	84.7113	83.8356	0.00
11/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	1063	1	1	1	0.00
11/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	1026	1	1	1	0.00
11/03/2022	R213 On 04-August-22	0000000	Call	Bond Future	1044	1	1	1	0.00
11/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	2964	4	3	4	0.00
11/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	3028	4	3	4	0.00
11/03/2022	R213 On 04-August-22	0000000	Put	Bond Future	2996	4	3	4	0.00
11/03/2022	R213 On 03-November-22			Bond Future	10.46	81.5299	82.4177	81.5299	0.00
11/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2275	2	2	2	0.00
11/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1369	1	1	1	0.00
11/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1788	1	2	1	0.00
11/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	1152	1	1	1	0.00
11/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	414	0	0	0	200.00
11/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2226	2	2	2	0.00
11/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2251	2	2	2	0.00
11/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	2202	2	2	2	0.00
11/03/2022	R213 On 03-November-22	0000000	Call	Bond Future	456	0	0	0	476.00
11/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	6819	8	7	8	0.00
11/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2628	3	3	3	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
11/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2581	3	3	3	0.00
11/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2604	3	3	3	0.00
11/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	7093	8	7	8	0.00
11/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	4179	5	4	5	476.00
11/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3087	4	3	4	476.00
11/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	3699	4	4	4	200.00
11/03/2022	R213 On 03-November-22	0000000	Put	Bond Future	2557	3	3	3	0.00
11/03/2022	R213 On 02-February-23			Bond Future	10.63	82.8461	83.7472	82.8461	0.00
11/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	2302	2	2	2	935.00
11/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1859	2	2	2	0.00
11/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1841	2	2	2	0.00
11/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	530	0	1	0	476.00
11/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	7647	7	8	7	0.00
11/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1878	2	2	2	0.00
11/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	2125	2	2	2	0.00
11/03/2022	R213 On 02-February-23	0000000	Call	Bond Future	1501	1	2	1	0.00
11/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3449	4	3	4	476.00
11/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	774	1	1	1	935.00
11/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3802	4	4	4	0.00
11/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3248	4	3	4	0.00
11/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	7747	9	8	9	0.00
11/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	4456	5	4	5	476.00
11/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3832	4	4	4	0.00
11/03/2022	R213 On 02-February-23	0000000	Put	Bond Future	3773	4	4	4	0.00
11/03/2022	R214 On 05-May-22			Bond Future	10.80	65.7554	66.9030	65.7554	15,474.00
11/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	5153	4	5	4	0.00
11/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	5200	4	5	4	0.00
11/03/2022	R214 On 05-May-22	0000000	Call	Bond Future	5248	4	5	4	0.00
11/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	121	0	0	0	0.00
11/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	118	0	0	0	0.00
11/03/2022	R214 On 05-May-22	0000000	Put	Bond Future	114	0	0	0	0.00
11/03/2022	R214 On 04-August-22			Bond Future	10.96	66.6218	67.7844	66.6218	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
11/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2112	2	2	2	0.00
11/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2143	2	2	2	0.00
11/03/2022	R214 On 04-August-22	0000000	Call	Bond Future	2174	2	2	2	0.00
11/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	2041	3	2	3	0.00
11/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	2016	3	2	3	0.00
11/03/2022	R214 On 04-August-22	0000000	Put	Bond Future	2066	3	2	3	0.00
11/03/2022	R214 On 03-November-22			Bond Future	11.10	64.3173	65.4963	64.3173	0.00
11/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3426	3	3	3	0.00
11/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3458	3	3	3	0.00
11/03/2022	R214 On 03-November-22	0000000	Call	Bond Future	3393	3	3	3	0.00
11/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	2056	3	2	3	0.00
11/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	2077	3	2	3	0.00
11/03/2022	R214 On 03-November-22	0000000	Put	Bond Future	2098	3	2	3	0.00
11/03/2022	R214 On 02-February-23			Bond Future	11.24	65.3578	66.5549	65.3578	0.00
11/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2633	2	3	2	0.00
11/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2580	2	3	2	0.00
11/03/2022	R214 On 02-February-23	0000000	Call	Bond Future	2606	2	3	2	0.00
11/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3476	4	3	4	0.00
11/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3505	4	4	4	0.00
11/03/2022	R214 On 02-February-23	0000000	Put	Bond Future	3448	4	3	4	0.00
11/03/2022	R248 On 05-May-22			Bond Future	10.78	82.5362	84.0637	82.5362	191,069.00
11/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	7084	6	7	6	0.00
11/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	6964	6	7	6	0.00
11/03/2022	R248 On 05-May-22	0000000	Call	Bond Future	7024	6	7	6	0.00
11/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	116	0	0	0	0.00
11/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	109	0	0	0	0.00
11/03/2022	R248 On 05-May-22	0000000	Put	Bond Future	112	0	0	0	0.00
11/03/2022	R248 On 04-August-22			Bond Future	10.94	83.6236	85.1713	83.6236	6,399.00
11/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2834	2	3	2	0.00
11/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2443	2	2	2	1,700.00
11/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	962	1	1	1	0.00
11/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	191	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
11/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2754	2	3	2	0.00
11/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	2794	2	3	2	0.00
11/03/2022	R248 On 04-August-22	0000000	Call	Bond Future	640	0	1	0	1,700.00
11/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	4979	6	5	6	0.00
11/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2428	3	2	3	0.00
11/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2459	3	2	3	0.00
11/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	9961	11	10	11	0.00
11/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	6236	8	6	8	0.00
11/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2720	4	3	4	0.00
11/03/2022	R248 On 04-August-22	0000000	Put	Bond Future	2397	3	2	3	0.00
11/03/2022	R248 On 03-November-22			Bond Future	11.08	80.4324	82.0019	80.4324	0.00
11/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	4161	3	4	3	0.00
11/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	4202	3	4	3	0.00
11/03/2022	R248 On 03-November-22	0000000	Call	Bond Future	4243	3	4	3	0.00
11/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2630	3	3	3	0.00
11/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2603	3	3	3	0.00
11/03/2022	R248 On 03-November-22	0000000	Put	Bond Future	2576	3	3	3	0.00
11/03/2022	R248 On 02-February-23			Bond Future	11.21	81.7339	83.3275	81.7339	0.00
11/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	3238	3	3	3	0.00
11/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	3272	3	3	3	0.00
11/03/2022	R248 On 02-February-23	0000000	Call	Bond Future	3307	3	3	3	0.00
11/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	4215	5	4	5	0.00
11/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	4251	5	4	5	0.00
11/03/2022	R248 On 02-February-23	0000000	Put	Bond Future	4287	5	4	5	0.00