



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: 09/11/2022 TO: 09/11/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	2025 On 02-February-23			Bond Future	167.42	167.4637	167.4165	167.4637	6,088.00
09/11/2022	2025 On 04-May-23			Bond Future	170.81	170.8804	170.8101	170.8804	0.00
09/11/2022	2025 On 03-August-23			Bond Future	172.53	172.5978	172.5346	172.5978	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
09/11/2022	2025 On 02-November-23			Bond Future	176.09	176.1345	176.0910	176.1345	0.00
09/11/2022	2025 On 01-February-24			Bond Future	177.67	160.9404	177.6666	160.9404	0.00
09/11/2022	2029 On 02-February-23			Bond Future	122.23	122.9085	122.2326	122.9085	1,392.00
09/11/2022	2029 On 04-May-23			Bond Future	123.42	124.1220	123.4161	124.1220	0.00
09/11/2022	2029 On 03-August-23			Bond Future	125.93	126.6396	125.9256	126.6396	0.00
09/11/2022	2029 On 02-November-23			Bond Future	127.19	127.9025	127.1892	127.9025	0.00
09/11/2022	2029 On 01-February-24			Bond Future	129.62	118.1347	129.6230	118.1347	0.00
09/11/2022	2030 On 02-February-23			Bond Future	10.64	87.2708	87.3515	87.2708	90,949.00
09/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	61	0	0	0	102.00
09/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	110	0	0	0	388.00
09/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	4461	4	4	4	5,000.00
09/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	3064	3	3	3	0.00
09/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	3186	3	3	3	0.00
09/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	662	1	1	1	0.00
09/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	471	1	0	1	388.00
09/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	582	1	1	1	0.00
09/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	435	0	0	0	0.00
09/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	101	0	0	0	0.00
09/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	3790	4	4	4	5,000.00
09/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	638	1	1	1	0.00
09/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	650	1	1	1	0.00
09/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	444	0	0	0	0.00
09/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	141	0	0	0	0.00
09/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	341	0	0	0	0.00
09/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	4851	5	5	5	102.00
09/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	6858	7	7	7	0.00
09/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	3780	4	4	4	102.00
09/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	3536	4	4	4	0.00
09/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	731	1	1	1	0.00
09/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	7602	8	8	8	0.00
09/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	7415	8	7	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
09/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	937	1	1	1	388.00
09/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	8704	9	9	9	0.00
09/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	4333	4	4	4	0.00
09/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	4182	4	4	4	0.00
09/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	4295	4	4	4	0.00
09/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	3605	4	4	4	0.00
09/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	3570	4	4	4	0.00
09/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	987	1	1	1	0.00
09/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	560	1	1	1	0.00
09/11/2022	2030 On 04-May-23			Bond Future	10.77	89.0324	89.1032	89.0324	0.00
09/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	7931	8	8	8	0.00
09/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	4888	5	5	5	0.00
09/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	6193	6	6	6	0.00
09/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	7698	8	8	8	0.00
09/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	2119	2	2	2	0.00
09/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	764	1	1	1	150.00
09/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	2347	2	2	2	350.00
09/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	4073	4	4	4	0.00
09/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	1886	2	2	2	479.00
09/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	2079	2	2	2	0.00
09/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	2099	2	2	2	0.00
09/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	841	1	1	1	479.00
09/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	947	1	1	1	388.00
09/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	1218	1	1	1	1,080.00
09/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	413	0	0	0	388.00
09/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	8343	8	8	8	0.00
09/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	6097	6	6	6	0.00
09/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	4628	5	5	5	0.00
09/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	5358	5	5	5	0.00
09/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	5757	6	6	6	0.00
09/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	3153	3	3	3	0.00
09/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	3177	3	3	3	0.00
09/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	3424	3	3	3	0.00

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09/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1676	2	2	2	150.00
09/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	2879	3	3	3	0.00
09/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	3130	3	3	3	0.00
09/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	651	1	1	1	479.00
09/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	950	1	1	1	1,080.00
09/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1338	1	1	1	388.00
09/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	614	1	1	1	350.00
09/11/2022	2030 On 03-August-23			Bond Future	10.91	86.8109	86.8877	86.8109	0.00
09/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	7660	8	8	8	0.00
09/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	4094	4	4	4	0.00
09/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	8601	9	9	9	0.00
09/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	4042	4	4	4	0.00
09/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	4068	4	4	4	0.00
09/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	1999	2	2	2	1,012.00
09/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	2457	2	2	2	350.00
09/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	3561	4	4	4	0.00
09/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	2256	2	2	2	0.00
09/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	2285	2	2	2	0.00
09/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	835	1	1	1	350.00
09/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	4169	4	4	4	0.00
09/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	1014	1	1	1	1,012.00
09/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	2270	2	2	2	0.00
09/11/2022	2030 On 02-November-23			Bond Future	11.05	88.5705	88.6598	88.5705	0.00
09/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	2390	2	2	2	0.00
09/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	2370	2	2	2	0.00
09/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	2350	2	2	2	0.00
09/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	3352	3	3	3	0.00
09/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	3331	3	3	3	0.00
09/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	3310	3	3	3	0.00
09/11/2022	2030 On 01-February-24			Bond Future	11.23	77.6855	86.3285	77.6855	0.00
09/11/2022	2030 On 01-February-24	11.36	Call	Bond Future	3532	1	4	1	0.00
09/11/2022	2030 On 01-February-24	11.35	Call	Bond Future	3509	1	4	1	0.00
09/11/2022	2030 On 01-February-24	11.37	Call	Bond Future	3554	1	4	1	0.00

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09/11/2022	2030 On 01-February-24	11.37	Put	Bond Future	3008	9	3	9	0.00
09/11/2022	2030 On 01-February-24	11.35	Put	Bond Future	3040	9	3	9	0.00
09/11/2022	2030 On 01-February-24	11.36	Put	Bond Future	3024	9	3	9	0.00
09/11/2022	2032 On 02-February-23			Bond Future	11.13	86.5935	86.6603	86.5935	118,319.00
09/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	57	0	0	0	454.00
09/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	7913	8	8	8	0.00
09/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	4368	4	4	4	0.00
09/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	640	1	1	1	0.00
09/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	628	1	1	1	0.00
09/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	404	0	0	0	0.00
09/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	86	0	0	0	500.00
09/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	246	0	0	0	750.00
09/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	1062	1	1	1	750.00
09/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	3835	4	4	4	0.00
09/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	653	1	1	1	0.00
09/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	453	0	0	0	500.00
09/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	789	1	1	1	0.00
09/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	4032	4	4	4	454.00
09/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	5192	5	5	5	0.00
09/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	4426	4	4	4	0.00
09/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	1084	1	1	1	0.00
09/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	3414	3	3	3	0.00
09/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	6624	7	7	7	0.00
09/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	8998	9	9	9	0.00
09/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	5466	6	5	6	454.00
09/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	4507	5	5	5	0.00
09/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	4466	5	4	5	0.00
09/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	902	1	1	1	500.00
09/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	279	0	0	0	750.00
09/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	9893	10	10	10	0.00
09/11/2022	2032 On 04-May-23			Bond Future	11.26	84.1787	84.2355	84.1787	66,448.00
09/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	2274	2	2	2	0.00

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09/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	1758	2	2	2	400.00
09/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	2253	2	2	2	0.00
09/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	10399	10	10	10	0.00
09/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	2296	2	2	2	0.00
09/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	3480	3	3	3	400.00
09/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	4120	4	4	4	0.00
09/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	590	1	1	1	400.00
09/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	4178	4	4	4	0.00
09/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	4959	5	5	5	0.00
09/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	4149	4	4	4	0.00
09/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	2927	3	3	3	0.00
09/11/2022	2032 On 03-August-23			Bond Future	11.39	85.8670	85.9295	85.8670	2,600.00
09/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	4560	4	5	4	0.00
09/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	4589	4	5	4	0.00
09/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	4617	5	5	5	0.00
09/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	4998	5	5	5	5,000.00
09/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2594	3	3	3	0.00
09/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	2815	3	3	3	0.00
09/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	2832	3	3	3	0.00
09/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	2850	3	3	3	0.00
09/11/2022	2032 On 02-November-23			Bond Future	11.52	83.4476	83.5219	83.4476	0.00
09/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	2793	3	3	3	0.00
09/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	2771	3	3	3	0.00
09/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	2815	3	3	3	0.00
09/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	4151	4	4	4	0.00
09/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	4201	4	4	4	0.00
09/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	4176	4	4	4	0.00
09/11/2022	2032 On 01-February-24			Bond Future	11.69	76.8343	85.0965	76.8343	0.00
09/11/2022	2032 On 01-February-24	11.85	Call	Bond Future	4299	1	4	1	0.00
09/11/2022	2032 On 01-February-24	11.84	Call	Bond Future	4273	1	4	1	0.00
09/11/2022	2032 On 01-February-24	11.83	Call	Bond Future	4247	1	4	1	0.00
09/11/2022	2032 On 01-February-24	11.83	Put	Bond Future	3635	9	4	9	0.00
09/11/2022	2032 On 01-February-24	11.84	Put	Bond Future	3616	9	4	9	0.00

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09/11/2022	2032 On 01-February-24	11.85	Put	Bond Future	3597	9	4	9	0.00
09/11/2022	2033 On 02-February-23			Bond Future	116.83	117.8015	116.8274	117.8015	7,279.00
09/11/2022	2033 On 04-May-23			Bond Future	117.81	118.8209	117.8116	118.8209	0.00
09/11/2022	2033 On 03-August-23			Bond Future	120.21	121.2310	120.2071	121.2310	0.00
09/11/2022	2033 On 02-November-23			Bond Future	121.26	122.2923	121.2618	122.2923	0.00
09/11/2022	2033 On 01-February-24			Bond Future	123.58	112.9568	123.5823	112.9568	0.00
09/11/2022	2037 On 02-February-23			Bond Future	11.62	78.7736	78.8197	78.7736	130,333.00
09/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	1091	1	1	1	0.00
09/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	1186	1	1	1	636.00
09/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	1055	1	1	1	0.00
09/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	1073	1	1	1	0.00
09/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	3641	4	4	4	0.00
09/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	4528	5	5	5	0.00
09/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	4571	5	5	5	0.00
09/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	4275	4	4	4	0.00
09/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	1698	2	2	2	636.00
09/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	4485	4	4	4	0.00
09/11/2022	2037 On 04-May-23			Bond Future	11.75	80.3642	80.4006	80.3642	0.00
09/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	3816	4	4	4	400.00
09/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	10955	11	11	11	0.00
09/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	2547	2	3	2	0.00
09/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	1898	2	2	2	400.00
09/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	2498	2	2	2	0.00
09/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	2522	2	3	2	0.00
09/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	5035	5	5	5	0.00
09/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	6086	6	6	6	0.00
09/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	5069	5	5	5	0.00
09/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	881	1	1	1	400.00
09/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	5000	5	5	5	0.00
09/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	3627	4	4	4	0.00
09/11/2022	2037 On 03-August-23			Bond Future	11.88	77.7185	77.7598	77.7185	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
09/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	5076	5	5	5	0.00
09/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	5013	5	5	5	0.00
09/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	5045	5	5	5	0.00
09/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	3658	4	4	4	0.00
09/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	3680	4	4	4	0.00
09/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	3636	4	4	4	0.00
09/11/2022	2037 On 02-November-23			Bond Future	12.00	79.2937	79.3459	79.2937	0.00
09/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	3116	3	3	3	0.00
09/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	3092	3	3	3	0.00
09/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	3141	3	3	3	0.00
09/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	5573	5	6	5	0.00
09/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	5541	5	6	5	0.00
09/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	5509	5	6	5	0.00
09/11/2022	2037 On 01-February-24			Bond Future	12.15	68.8325	76.5875	68.8325	0.00
09/11/2022	2037 On 01-February-24	12.32	Call	Bond Future	5186	2	5	2	0.00
09/11/2022	2037 On 01-February-24	12.31	Call	Bond Future	5156	2	5	2	0.00
09/11/2022	2037 On 01-February-24	12.33	Call	Bond Future	5215	2	5	2	0.00
09/11/2022	2037 On 01-February-24	12.33	Put	Bond Future	4271	9	4	9	0.00
09/11/2022	2037 On 01-February-24	12.31	Put	Bond Future	4316	9	4	9	0.00
09/11/2022	2037 On 01-February-24	12.32	Put	Bond Future	4294	9	4	9	0.00
09/11/2022	2038 On 02-February-23			Bond Future	129.15	130.4539	129.1485	130.4539	4,059.00
09/11/2022	2038 On 04-May-23			Bond Future	131.77	133.1160	131.7667	133.1160	1,678.00
09/11/2022	2038 On 03-August-23			Bond Future	132.48	133.8488	132.4789	133.8488	0.00
09/11/2022	2038 On 02-November-23			Bond Future	135.21	136.5914	135.2096	136.5914	0.00
09/11/2022	2038 On 01-February-24			Bond Future	135.78	124.1386	135.7776	124.1386	0.00
09/11/2022	2040 On 02-February-23			Bond Future	11.69	80.5476	80.5008	80.5476	119,335.00
09/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	178	0	0	0	0.00
09/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	191	0	0	0	388.00
09/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	4073	4	4	4	0.00
09/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	1161	1	1	1	0.00
09/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	1180	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	857	1	1	1	0.00
09/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	4751	5	5	5	0.00
09/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	4874	5	5	5	0.00
09/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	1200	1	1	1	0.00
09/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	907	1	1	1	388.00
09/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	1346	1	1	1	621.00
09/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	4524	4	5	4	0.00
09/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	1783	2	2	2	621.00
09/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	5613	6	6	6	0.00
09/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	4839	5	5	5	0.00
09/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1419	1	1	1	388.00
09/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	1469	1	1	1	0.00
09/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	4885	5	5	5	0.00
09/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	4932	5	5	5	0.00
09/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	10194	10	10	10	0.00
09/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	5767	6	6	6	0.00
09/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	10403	10	10	10	0.00
09/11/2022	2040 On 04-May-23			Bond Future	11.81	82.1741	82.1156	82.1741	300.00
09/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	10302	10	10	10	0.00
09/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	2879	3	3	3	0.00
09/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	3045	3	3	3	486.00
09/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	1363	1	1	1	486.00
09/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1709	2	2	2	388.00
09/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	684	1	1	1	388.00
09/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	2852	3	3	3	0.00
09/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	7588	7	8	7	0.00
09/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	2907	3	3	3	0.00
09/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	5248	5	5	5	0.00
09/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	8337	8	8	8	0.00
09/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	2019	2	2	2	388.00
09/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1250	1	1	1	486.00
09/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	5320	5	5	5	0.00
09/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	11661	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	7387	7	7	7	0.00
09/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	5070	5	5	5	0.00
09/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	5284	5	5	5	0.00
09/11/2022	2040 On 03-August-23			Bond Future	11.93	79.3142	79.2588	79.3142	0.00
09/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	5583	5	6	5	0.00
09/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	5549	5	6	5	0.00
09/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	5616	6	6	6	0.00
09/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	3872	4	4	4	0.00
09/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	3919	4	4	4	0.00
09/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	3896	4	4	4	0.00
09/11/2022	2040 On 02-November-23			Bond Future	12.05	80.9218	80.8755	80.9218	0.00
09/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	3519	3	4	3	0.00
09/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	3493	3	3	3	0.00
09/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	3467	3	3	3	0.00
09/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6285	6	6	6	0.00
09/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6214	6	6	6	0.00
09/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6250	6	6	6	0.00
09/11/2022	2040 On 01-February-24			Bond Future	12.19	70.0715	77.8955	70.0715	0.00
09/11/2022	2040 On 01-February-24	12.35	Call	Bond Future	5682	2	6	2	0.00
09/11/2022	2040 On 01-February-24	12.34	Call	Bond Future	5650	2	6	2	0.00
09/11/2022	2040 On 01-February-24	12.33	Call	Bond Future	5618	2	6	2	0.00
09/11/2022	2040 On 01-February-24	12.33	Put	Bond Future	4849	9	5	9	0.00
09/11/2022	2040 On 01-February-24	12.34	Put	Bond Future	4824	9	5	9	0.00
09/11/2022	2040 On 01-February-24	12.35	Put	Bond Future	4800	9	5	9	0.00
09/11/2022	2044 On 02-February-23			Bond Future	11.64	77.6550	77.6386	77.6550	94,637.00
09/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	1401	1	1	1	0.00
09/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1493	1	1	1	1,300.00
09/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	1357	1	1	1	0.00
09/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	1379	1	1	1	0.00
09/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	4058	4	4	4	0.00
09/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	3674	4	4	4	1,300.00
09/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	2071	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
09/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	1850	2	2	2	4,000.00
09/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	4590	4	5	4	0.00
09/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	4367	4	4	4	0.00
09/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	4636	5	5	5	0.00
09/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	4545	4	5	4	0.00
09/11/2022	2044 On 04-May-23			Bond Future	11.75	79.2231	79.1960	79.2231	0.00
09/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	4100	4	4	4	0.00
09/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	4958	5	5	5	0.00
09/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	3111	3	3	3	0.00
09/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	5872	6	6	6	0.00
09/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	3054	3	3	3	0.00
09/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	3083	3	3	3	0.00
09/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	5185	5	5	5	0.00
09/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	5221	5	5	5	0.00
09/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	4104	4	4	4	4,115.00
09/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	2871	3	3	3	1,500.00
09/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	5148	5	5	5	0.00
09/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	3434	3	3	3	4,115.00
09/11/2022	2044 On 03-August-23			Bond Future	11.87	76.4293	76.4058	76.4293	0.00
09/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	5834	6	6	6	0.00
09/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	5764	6	6	6	0.00
09/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	5799	6	6	6	0.00
09/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	4035	4	4	4	0.00
09/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	4060	4	4	4	0.00
09/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	4011	4	4	4	0.00
09/11/2022	2044 On 02-November-23			Bond Future	11.97	77.9783	77.9643	77.9783	0.00
09/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	3866	3	4	3	0.00
09/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	3894	3	4	3	0.00
09/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	3921	3	4	3	0.00
09/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	6411	6	6	6	0.00
09/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	6447	6	6	6	0.00
09/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	6483	6	6	6	0.00
09/11/2022	2044 On 01-February-24			Bond Future	12.11	67.4814	75.0544	67.4814	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
09/11/2022	2044 On 01-February-24	12.27	Call	Bond Future	6073	2	6	2	0.00
09/11/2022	2044 On 01-February-24	12.28	Call	Bond Future	6106	2	6	2	0.00
09/11/2022	2044 On 01-February-24	12.29	Call	Bond Future	6138	2	6	2	0.00
09/11/2022	2044 On 01-February-24	12.29	Put	Bond Future	5077	9	5	9	0.00
09/11/2022	2044 On 01-February-24	12.28	Put	Bond Future	5102	9	5	9	0.00
09/11/2022	2044 On 01-February-24	12.27	Put	Bond Future	5127	9	5	9	0.00
09/11/2022	2046 On 02-February-23			Bond Future	116.24	117.2082	116.2434	117.2082	11,634.00
09/11/2022	2046 On 04-May-23			Bond Future	116.57	117.5665	116.5666	117.5665	4,935.00
09/11/2022	2046 On 03-August-23			Bond Future	118.94	119.9512	118.9371	119.9512	0.00
09/11/2022	2046 On 02-November-23			Bond Future	119.30	120.3160	119.2955	120.3160	0.00
09/11/2022	2046 On 01-February-24			Bond Future	121.58	111.0480	121.5768	111.0480	0.00
09/11/2022	2050 On 02-February-23			Bond Future	116.37	118.0875	116.3666	118.0875	9,301.00
09/11/2022	2050 On 04-May-23			Bond Future	118.73	120.4968	118.7254	120.4968	3,359.00
09/11/2022	2050 On 03-August-23			Bond Future	118.95	120.7529	118.9515	120.7529	0.00
09/11/2022	2050 On 02-November-23			Bond Future	121.40	123.2272	121.4034	123.2272	0.00
09/11/2022	2050 On 01-February-24			Bond Future	121.48	111.5833	121.4788	111.5833	0.00
09/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	AL37 On 02-February-23			Index Future	849.68	849.7460	849.6800	849.7460	0.00
09/11/2022	AL37 On 04-May-23			Index Future	866.69	866.8610	866.6940	866.8610	0.00
09/11/2022	AL37 On 03-August-23			Index Future	884.12	884.2410	884.1150	884.2410	0.00
09/11/2022	AL37 On 02-November-23			Index Future	902.14	902.1660	902.1420	902.1660	0.00
09/11/2022	AL37 On 01-February-24			Index Future	919.23	835.2670	919.2290	835.2670	0.00
09/11/2022	AL7T On 02-February-23			Index Future	970.86	970.2370	970.8610	970.2370	0.00
09/11/2022	AL7T On 04-May-23			Index Future	990.30	989.7790	990.3010	989.7790	0.00
09/11/2022	AL7T On 03-August-23			Index Future	1010.21	1009.6240	1010.2070	1009.6240	0.00
09/11/2022	AL7T On 02-November-23			Index Future	1030.81	1030.0900	1030.8050	1030.0900	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
09/11/2022	AL7T On 01-February-24			Index Future	1050.33	953.7050	1050.3290	953.7050	0.00
09/11/2022	ALBI On 02-February-23			Index Future	853.91	853.9530	853.9070	853.9530	109.00
09/11/2022	ALBI On 04-May-23			Index Future	871.01	871.1520	871.0050	871.1520	0.00
09/11/2022	ALBI On 03-August-23			Index Future	888.51	888.6190	888.5130	888.6190	0.00
09/11/2022	ALBI On 02-November-23			Index Future	906.63	906.6320	906.6300	906.6320	0.00
09/11/2022	ALBI On 01-February-24			Index Future	923.80	839.4020	923.8010	839.4020	0.00
09/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C202 On 07-December-33			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
09/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2022	ES33 On 02-February-23			Bond Future	12.48	74.0911	74.1586	74.0911	350.00
09/11/2022	ES33 On 04-May-23			Bond Future	12.64	71.8077	71.8670	71.8077	0.00
09/11/2022	ES33 On 03-August-23			Bond Future	12.81	73.2644	73.3288	73.2644	0.00
09/11/2022	ES33 On 02-November-23			Bond Future	12.99	70.9707	71.0455	70.9707	0.00
09/11/2022	ES33 On 01-February-24			Bond Future	13.20	65.2825	72.3999	65.2825	0.00
09/11/2022	ES42 On 02-February-23			Bond Future	12.65	72.7234	72.7156	72.7234	4,715.00
09/11/2022	ES42 On 04-May-23			Bond Future	12.80	69.9438	69.9263	69.9438	0.00
09/11/2022	ES42 On 03-August-23			Bond Future	12.95	71.3629	71.3489	71.3629	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
09/11/2022	ES42 On 02-November-23			Bond Future	13.10	68.5626	68.5573	68.5626	0.00
09/11/2022	ES42 On 01-February-24			Bond Future	13.28	62.9390	69.8619	62.9390	0.00
09/11/2022	GOVI On 02-February-23			GOVI	841.76	841.8080	841.7630	841.8080	835.00
09/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
09/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
09/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
09/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	90570	9	9	9	0.00
09/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	90670	9	9	9	0.00
09/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	90770	9	9	9	0.00
09/11/2022	GOVI On 04-May-23			GOVI	858.62	858.7630	858.6180	858.7630	0.00
09/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	57380	6	6	6	0.00
09/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	57480	6	6	6	0.00
09/11/2022	GOVI On 04-May-23	852.86	Call	GOVI	57580	6	6	6	0.00
09/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
09/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
09/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
09/11/2022	GOVI On 03-August-23			GOVI	875.88	875.9810	875.8770	875.9810	0.00
09/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	386470	39	39	39	0.00
09/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	386670	39	39	39	0.00
09/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	386570	39	39	39	0.00
09/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
09/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
09/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
09/11/2022	GOVI On 02-November-23			GOVI	893.74	893.7380	893.7360	893.7380	0.00
09/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	79360	8	8	8	0.00
09/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	79260	8	8	8	0.00
09/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	79160	8	8	8	0.00
09/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
09/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
09/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
09/11/2022	GOVI On 01-February-24			GOVI	910.66	827.4640	910.6630	827.4640	0.00
09/11/2022	GOVI On 01-February-24	879.98	Call	GOVI	306830	0	31	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
09/11/2022	GOVI On 01-February-24	879.99	Call	GOVI	306730	0	31	0	0.00
09/11/2022	GOVI On 01-February-24	880.00	Call	GOVI	306630	0	31	0	0.00
09/11/2022	GOVI On 01-February-24	880.00	Put	GOVI	0	53	0	53	0.00
09/11/2022	GOVI On 01-February-24	879.99	Put	GOVI	0	53	0	53	0.00
09/11/2022	GOVI On 01-February-24	879.98	Put	GOVI	0	53	0	53	0.00
09/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/11/2022	IGOV On 02-February-23			Index Future	327.42	329.3760	327.4150	329.3760	744.00
09/11/2022	IGOV On 04-May-23			Index Future	334.05	336.0890	334.0490	336.0890	16.00
09/11/2022	IGOV On 03-August-23			Index Future	340.84	342.9060	340.8410	342.9060	0.00
09/11/2022	IGOV On 02-November-23			Index Future	347.87	349.9320	347.8660	349.9320	0.00
09/11/2022	IGOV On 01-February-24			Index Future	354.53	323.6890	354.5290	323.6890	0.00
09/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
09/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
09/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
09/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
09/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
09/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
09/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
09/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
09/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
09/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
09/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
09/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
09/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
09/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
09/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
09/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
09/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
09/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.57	93.4300	93.4350	93.4300	0.00
09/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.22	92.7650	92.7850	92.7650	68.00
09/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.25	92.7350	92.7500	92.7350	0.00
09/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.65	92.3400	92.3500	92.3400	0.00
09/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.70	92.3150	92.3050	92.3150	0.00
09/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.81	92.2050	92.1900	92.2050	0.00
09/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.94	92.0650	92.0600	92.0650	0.00
09/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.01	91.9950	91.9950	91.9950	75.00
09/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.09	91.9500	91.9100	91.9500	272.00
09/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.14	91.9050	91.8600	91.9050	0.00
09/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.10	91.9450	91.9000	91.9450	0.00
09/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.15	91.8950	91.8550	91.8950	0.00
09/11/2022	R035 On 02-February-23			Bond Future	11.49	87.0550	87.0431	87.0550	161,194.00
09/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	4118	4	4	4	0.00
09/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	9298	9	9	9	0.00
09/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	1332	1	1	1	976.00
09/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	1354	1	1	1	0.00
09/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	973	1	1	1	0.00
09/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	990	1	1	1	0.00
09/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	324	0	0	0	976.00
09/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	647	1	1	1	388.00
09/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	127	0	0	0	388.00
09/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	3970	4	4	4	0.00
09/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	1008	1	1	1	0.00
09/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	673	1	1	1	0.00
09/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	597	1	1	1	0.00
09/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	104	0	0	0	582.00
09/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	115	0	0	0	0.00
09/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	10445	10	10	10	0.00
09/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	5875	6	6	6	0.00
09/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	5679	6	6	6	0.00
09/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	5582	6	6	6	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	7478	7	7	7	0.00
09/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	4583	5	5	5	0.00
09/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	317	0	0	0	976.00
09/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	9937	10	10	10	0.00
09/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	4626	5	5	5	0.00
09/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	4669	5	5	5	0.00
09/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	3860	4	4	4	582.00
09/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	3897	4	4	4	0.00
09/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	1438	1	1	1	388.00
09/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	10190	10	10	10	0.00
09/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	1506	1	2	1	0.00
09/11/2022	R035 On 04-May-23			Bond Future	11.62	84.3058	84.2826	84.3058	0.00
09/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	2588	2	3	2	0.00
09/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	520	0	1	0	388.00
09/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	1071	1	1	1	491.00
09/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	6495	6	6	6	0.00
09/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	2466	2	2	2	491.00
09/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	2539	2	3	2	0.00
09/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	2563	2	3	2	0.00
09/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	1329	1	1	1	388.00
09/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	9231	9	9	9	0.00
09/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	1175	1	1	1	491.00
09/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	4823	5	5	5	0.00
09/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	7239	7	7	7	0.00
09/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	2000	2	2	2	388.00
09/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	8090	8	8	8	0.00
09/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	11182	11	11	11	0.00
09/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	4989	5	5	5	0.00
09/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	4889	5	5	5	0.00
09/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	4856	5	5	5	0.00
09/11/2022	R035 On 03-August-23			Bond Future	11.74	85.9967	85.9774	85.9967	0.00
09/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	4925	5	5	5	0.00
09/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	4956	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	4987	5	5	5	0.00
09/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	3605	3	4	3	0.00
09/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	3626	4	4	4	0.00
09/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	3649	4	4	4	0.00
09/11/2022	R035 On 02-November-23			Bond Future	11.87	83.2350	83.2259	83.2350	0.00
09/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	2997	3	3	3	0.00
09/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	2949	3	3	3	0.00
09/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	2973	3	3	3	0.00
09/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	5445	5	5	5	0.00
09/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	5476	5	5	5	0.00
09/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	5413	5	5	5	0.00
09/11/2022	R035 On 01-February-24			Bond Future	12.04	76.6628	84.7955	76.6628	0.00
09/11/2022	R035 On 01-February-24	12.18	Call	Bond Future	4986	1	5	1	0.00
09/11/2022	R035 On 01-February-24	12.20	Call	Bond Future	5044	2	5	2	0.00
09/11/2022	R035 On 01-February-24	12.19	Call	Bond Future	5015	2	5	2	0.00
09/11/2022	R035 On 01-February-24	12.19	Put	Bond Future	4255	9	4	9	0.00
09/11/2022	R035 On 01-February-24	12.18	Put	Bond Future	4278	9	4	9	0.00
09/11/2022	R035 On 01-February-24	12.20	Put	Bond Future	4233	9	4	9	0.00
09/11/2022	R186 On 02-February-23			Bond Future	9.01	106.1319	106.1322	106.1319	77,771.00
09/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	426	0	0	0	0.00
09/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	411	0	0	0	0.00
09/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	418	0	0	0	0.00
09/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	2702	3	3	3	0.00
09/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	2729	3	3	3	0.00
09/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	2676	3	3	3	0.00
09/11/2022	R186 On 04-May-23			Bond Future	9.09	108.2728	108.2589	108.2728	12,188.00
09/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1204	1	1	1	0.00
09/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1219	1	1	1	0.00
09/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1233	1	1	1	0.00
09/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	2026	2	2	2	0.00
09/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	2009	2	2	2	0.00
09/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	2044	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
09/11/2022	R186 On 03-August-23			Bond Future	9.17	105.1389	105.1303	105.1389	0.00
09/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	2917	3	3	3	0.00
09/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	2956	3	3	3	0.00
09/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	2937	3	3	3	0.00
09/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1298	1	1	1	0.00
09/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1307	1	1	1	0.00
09/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1289	1	1	1	0.00
09/11/2022	R186 On 02-November-23			Bond Future	9.26	107.2700	107.2745	107.2700	0.00
09/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	4069	4	4	4	0.00
09/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2155	2	2	2	0.00
09/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2139	2	2	2	0.00
09/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	1780	2	2	2	1,715.00
09/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2171	2	2	2	0.00
09/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	1779	2	2	2	0.00
09/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	1800	2	2	2	0.00
09/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	1789	2	2	2	0.00
09/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	967	1	1	1	1,715.00
09/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	2065	2	2	2	0.00
09/11/2022	R186 On 01-February-24			Bond Future	9.42	93.7406	103.9960	93.7406	0.00
09/11/2022	R186 On 01-February-24	9.52	Call	Bond Future	2186	0	2	0	0.00
09/11/2022	R186 On 01-February-24	9.50	Call	Bond Future	2156	0	2	0	0.00
09/11/2022	R186 On 01-February-24	9.51	Call	Bond Future	2171	0	2	0	0.00
09/11/2022	R186 On 01-February-24	9.52	Put	Bond Future	1928	10	2	10	0.00
09/11/2022	R186 On 01-February-24	9.50	Put	Bond Future	1948	10	2	10	0.00
09/11/2022	R186 On 01-February-24	9.51	Put	Bond Future	1938	10	2	10	0.00
09/11/2022	R197 On 02-February-23			Bond Future	329.69	329.4260	329.6920	329.4260	977.00
09/11/2022	R197 On 04-May-23			Bond Future	336.37	336.1470	336.3745	336.1470	0.00
09/11/2022	R197 On 03-August-23			Bond Future	334.12	333.8724	334.1216	333.8724	0.00
09/11/2022	R197 On 02-November-23			Bond Future	341.01	340.7135	341.0089	340.7135	0.00
09/11/2022	R202 On 02-February-23			Bond Future	252.19	252.3462	252.1871	252.3462	5,970.00
09/11/2022	R202 On 04-May-23			Bond Future	257.30	257.4942	257.2983	257.4942	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
09/11/2022	R202 On 03-August-23			Bond Future	257.70	257.8872	257.7004	257.8872	0.00
09/11/2022	R202 On 02-November-23			Bond Future	263.01	263.1716	263.0121	263.1716	0.00
09/11/2022	R202 On 01-February-24			Bond Future	263.08	238.2026	263.0796	238.2026	0.00
09/11/2022	R209 On 02-February-23			Bond Future	11.48	67.0937	67.1581	67.0937	24,713.00
09/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	783	1	1	1	0.00
09/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	755	1	1	1	0.00
09/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	769	1	1	1	0.00
09/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	4283	4	4	4	0.00
09/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	4363	4	4	4	0.00
09/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	4323	4	4	4	0.00
09/11/2022	R209 On 04-May-23			Bond Future	11.59	65.2944	65.3513	65.2944	2,510.00
09/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	2084	2	2	2	0.00
09/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	5885	6	6	6	0.00
09/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	1864	2	2	2	0.00
09/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	2064	2	2	2	0.00
09/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	575	1	1	1	500.00
09/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	2043	2	2	2	0.00
09/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	4553	4	5	4	0.00
09/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	9034	9	9	9	0.00
09/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	4522	4	5	4	0.00
09/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	4839	5	5	5	6,500.00
09/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1655	2	2	2	8,500.00
09/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	4492	4	4	4	0.00
09/11/2022	R209 On 03-August-23			Bond Future	11.70	66.6040	66.6655	66.6040	0.00
09/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	4342	4	4	4	0.00
09/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	4287	4	4	4	0.00
09/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	4314	4	4	4	0.00
09/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	3172	3	3	3	0.00
09/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3211	3	3	3	0.00
09/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	3191	3	3	3	0.00
09/11/2022	R209 On 02-November-23			Bond Future	11.82	64.8025	64.8735	64.8025	0.00
09/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	2595	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
09/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	2554	2	3	2	0.00
09/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	2574	2	3	2	0.00
09/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	4916	5	5	5	0.00
09/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	4887	5	5	5	0.00
09/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	4858	5	5	5	0.00
09/11/2022	R209 On 01-February-24			Bond Future	11.96	59.6743	66.0968	59.6743	0.00
09/11/2022	R209 On 01-February-24	12.12	Call	Bond Future	4452	2	4	2	0.00
09/11/2022	R209 On 01-February-24	12.13	Call	Bond Future	4478	2	4	2	0.00
09/11/2022	R209 On 01-February-24	12.14	Call	Bond Future	4504	2	5	2	0.00
09/11/2022	R209 On 01-February-24	12.14	Put	Bond Future	3664	7	4	7	0.00
09/11/2022	R209 On 01-February-24	12.13	Put	Bond Future	3684	7	4	7	0.00
09/11/2022	R209 On 01-February-24	12.12	Put	Bond Future	3704	7	4	7	0.00
09/11/2022	R210 On 02-February-23			Bond Future	232.61	232.4479	232.6122	232.4479	572.00
09/11/2022	R210 On 04-May-23			Bond Future	234.25	234.1080	234.2450	234.1080	0.00
09/11/2022	R210 On 03-August-23			Bond Future	239.01	238.8566	239.0082	238.8566	0.00
09/11/2022	R210 On 02-November-23			Bond Future	240.76	240.5781	240.7617	240.5781	0.00
09/11/2022	R210 On 01-February-24			Bond Future	245.37	222.1420	245.3675	222.1420	0.00
09/11/2022	R213 On 02-February-23			Bond Future	11.01	81.9600	82.0204	81.9600	33,047.00
09/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	54	0	0	0	476.00
09/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	781	1	1	1	912.00
09/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	530	1	1	1	0.00
09/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	520	1	1	1	0.00
09/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	343	0	0	0	0.00
09/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	540	1	1	1	0.00
09/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	677	1	1	1	0.00
09/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	5587	6	6	6	0.00
09/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	440	0	0	0	912.00
09/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	4200	4	4	4	0.00
09/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	3728	4	4	4	476.00
09/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	3454	4	3	4	0.00
09/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	4237	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
09/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	4162	4	4	4	0.00
09/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	8997	9	9	9	0.00
09/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	5025	5	5	5	476.00
09/11/2022	R213 On 04-May-23			Bond Future	11.13	80.0597	80.1107	80.0597	0.00
09/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	1945	2	2	2	0.00
09/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	1927	2	2	2	0.00
09/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	1964	2	2	2	0.00
09/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	3677	4	4	4	0.00
09/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	3731	4	4	4	0.00
09/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	3704	4	4	4	0.00
09/11/2022	R213 On 03-August-23			Bond Future	11.26	81.6653	81.7215	81.6653	0.00
09/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	4078	4	4	4	0.00
09/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	4052	4	4	4	0.00
09/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	4104	4	4	4	0.00
09/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2571	3	3	3	0.00
09/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2588	3	3	3	0.00
09/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2556	3	3	3	0.00
09/11/2022	R213 On 02-November-23			Bond Future	11.40	79.7675	79.8349	79.7675	0.00
09/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	2423	2	2	2	0.00
09/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	2403	2	2	2	0.00
09/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	2443	2	2	2	0.00
09/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3601	3	4	3	0.00
09/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	3646	4	4	4	0.00
09/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	3624	4	4	4	0.00
09/11/2022	R213 On 01-February-24			Bond Future	11.59	73.5315	81.3417	73.5315	0.00
09/11/2022	R213 On 01-February-24	11.72	Call	Bond Future	3791	1	4	1	0.00
09/11/2022	R213 On 01-February-24	11.71	Call	Bond Future	3768	1	4	1	0.00
09/11/2022	R213 On 01-February-24	11.70	Call	Bond Future	3745	1	4	1	0.00
09/11/2022	R213 On 01-February-24	11.70	Put	Bond Future	3294	8	3	8	0.00
09/11/2022	R213 On 01-February-24	11.71	Put	Bond Future	3278	8	3	8	0.00
09/11/2022	R213 On 01-February-24	11.72	Put	Bond Future	3260	8	3	8	0.00
09/11/2022	R214 On 02-February-23			Bond Future	11.55	64.8843	64.8709	64.8843	71,370.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	1201	1	1	1	0.00
09/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	3011	3	3	3	1,600.00
09/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	1163	1	1	1	0.00
09/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	1182	1	1	1	0.00
09/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	1220	1	1	1	1,600.00
09/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	3736	4	4	4	0.00
09/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	3772	4	4	4	0.00
09/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	1754	2	2	2	0.00
09/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	3699	4	4	4	0.00
09/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	3663	4	4	4	0.00
09/11/2022	R214 On 04-May-23			Bond Future	11.65	62.8936	62.8715	62.8936	0.00
09/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	2632	3	3	3	0.00
09/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	2584	2	3	2	0.00
09/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	2608	2	3	2	0.00
09/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	4096	4	4	4	0.00
09/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	4126	4	4	4	0.00
09/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	4067	4	4	4	0.00
09/11/2022	R214 On 03-August-23			Bond Future	11.76	64.1550	64.1358	64.1550	0.00
09/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	5056	5	5	5	0.00
09/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	4998	5	5	5	0.00
09/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	5027	5	5	5	0.00
09/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	3081	3	3	3	0.00
09/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	3100	3	3	3	0.00
09/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	3062	3	3	3	0.00
09/11/2022	R214 On 02-November-23			Bond Future	11.86	62.1561	62.1444	62.1561	0.00
09/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	3153	3	3	3	0.00
09/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	3107	3	3	3	0.00
09/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	3130	3	3	3	0.00
09/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	5192	5	5	5	0.00
09/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	5221	5	5	5	0.00
09/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	5162	5	5	5	0.00
09/11/2022	R214 On 01-February-24			Bond Future	11.99	57.2535	63.3164	57.2535	0.00
09/11/2022	R214 On 01-February-24	12.15	Call	Bond Future	4850	2	5	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
09/11/2022	R214 On 01-February-24	12.14	Call	Bond Future	4823	2	5	2	0.00
09/11/2022	R214 On 01-February-24	12.16	Call	Bond Future	4877	2	5	2	0.00
09/11/2022	R214 On 01-February-24	12.16	Put	Bond Future	4071	7	4	7	0.00
09/11/2022	R214 On 01-February-24	12.14	Put	Bond Future	4114	7	4	7	0.00
09/11/2022	R214 On 01-February-24	12.15	Put	Bond Future	4092	7	4	7	0.00
09/11/2022	R248 On 02-February-23			Bond Future	11.54	81.1890	81.1033	81.1890	250,478.00
09/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	399	0	0	0	0.00
09/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	1452	1	1	1	0.00
09/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1549	1	2	1	0.00
09/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	1476	1	1	1	0.00
09/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	1313	1	1	1	2,542.00
09/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	3427	3	3	3	2,542.00
09/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1500	1	2	1	0.00
09/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	4633	4	5	4	0.00
09/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	4543	4	5	4	0.00
09/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	2425	2	2	2	0.00
09/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	5009	5	5	5	0.00
09/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	4679	5	5	5	0.00
09/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	4725	5	5	5	0.00
09/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	8537	8	9	8	0.00
09/11/2022	R248 On 04-May-23			Bond Future	11.65	78.3659	78.2681	78.3659	10,943.00
09/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	3166	3	3	3	0.00
09/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	3195	3	3	3	0.00
09/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	3225	3	3	3	0.00
09/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	5167	5	5	5	0.00
09/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	5204	5	5	5	0.00
09/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	5241	5	5	5	0.00
09/11/2022	R248 On 03-August-23			Bond Future	11.75	79.9001	79.8044	79.9001	0.00
09/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	6064	6	6	6	0.00
09/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	6099	6	6	6	0.00
09/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	6136	6	6	6	0.00
09/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	3945	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
09/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	3969	4	4	4	0.00
09/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	3993	4	4	4	0.00
09/11/2022	R248 On 02-November-23			Bond Future	11.86	77.0976	77.0098	77.0976	13,000.00
09/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	3781	4	4	4	0.00
09/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	3723	4	4	4	0.00
09/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	3752	4	4	4	0.00
09/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	6116	6	6	6	0.00
09/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	6190	6	6	6	0.00
09/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	6153	6	6	6	0.00
09/11/2022	R248 On 01-February-24			Bond Future	11.98	71.0234	78.4987	71.0234	0.00
09/11/2022	R248 On 01-February-24	12.16	Call	Bond Future	5995	3	6	3	0.00
09/11/2022	R248 On 01-February-24	12.14	Call	Bond Future	5927	3	6	3	0.00
09/11/2022	R248 On 01-February-24	12.15	Call	Bond Future	5961	3	6	3	0.00
09/11/2022	R248 On 01-February-24	12.15	Put	Bond Future	4946	9	5	9	0.00
09/11/2022	R248 On 01-February-24	12.14	Put	Bond Future	4972	9	5	9	0.00
09/11/2022	R248 On 01-February-24	12.16	Put	Bond Future	4920	9	5	9	0.00