



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: 27/09/2022 TO: 27/09/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	2025 On 03-November-22			Bond Future	166.14	165.8216	166.1358	165.8216	7,182.00
27/09/2022	2025 On 02-February-23			Bond Future	167.58	167.2074	167.5763	167.2074	232.00
27/09/2022	2025 On 04-May-23			Bond Future	171.07	170.6803	171.0690	170.6803	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
27/09/2022	2025 On 03-August-23			Bond Future	172.90	172.5086	172.9000	172.5086	0.00
27/09/2022	2025 On 02-November-23			Bond Future	176.49	176.0335	176.4924	176.0335	0.00
27/09/2022	2029 On 03-November-22			Bond Future	120.05	120.1582	120.0550	120.1582	1,099.00
27/09/2022	2029 On 02-February-23			Bond Future	122.33	122.4021	122.3321	122.4021	728.00
27/09/2022	2029 On 04-May-23			Bond Future	123.58	123.6385	123.5762	123.6385	0.00
27/09/2022	2029 On 03-August-23			Bond Future	126.18	126.2459	126.1777	126.2459	0.00
27/09/2022	2029 On 02-November-23			Bond Future	127.45	127.4729	127.4470	127.4729	0.00
27/09/2022	2030 On 03-November-22			Bond Future	10.84	87.6686	88.1624	87.6686	62,509.00
27/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	64	0	0	0	0.00
27/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	127	0	0	0	500.00
27/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	3461	3	3	3	0.00
27/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	68	0	0	0	0.00
27/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	73	0	0	0	0.00
27/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	2	0	0	0	500.00
27/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	5302	6	5	6	0.00
27/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3467	4	3	4	0.00
27/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3054	4	3	4	0.00
27/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3510	4	4	4	0.00
27/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	274	0	0	0	500.00
27/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3553	4	4	4	0.00
27/09/2022	2030 On 02-February-23			Bond Future	11.00	85.2787	85.8074	85.2787	5,200.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	3504	3	4	3	5,000.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	2328	2	2	2	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	2428	2	2	2	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	493	0	0	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	358	0	0	0	388.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	60	0	0	0	102.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	99	0	0	0	388.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	437	0	0	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	332	0	0	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	2931	3	3	3	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	476	0	0	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	485	0	0	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	339	0	0	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	122	0	0	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	92	0	0	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	266	0	0	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	6320	7	6	7	102.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	10247	11	10	11	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	9137	10	9	10	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	8948	9	9	9	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	8384	9	8	9	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5179	6	5	6	102.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4911	5	5	5	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1416	2	1	2	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1724	2	2	2	388.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5774	6	6	6	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5613	6	6	6	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5734	6	6	6	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4987	5	5	5	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4949	5	5	5	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1796	2	2	2	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1146	1	1	1	0.00
27/09/2022	2030 On 04-May-23			Bond Future	11.13	87.0339	87.5792	87.0339	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	6657	6	7	6	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	3827	3	4	3	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	5024	5	5	5	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	6436	6	6	6	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1438	1	1	1	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1624	1	2	1	350.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	433	0	0	0	150.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	3097	3	3	3	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1253	1	1	1	479.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1405	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
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1421	1	1	1	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	483	0	0	0	479.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	555	0	1	0	388.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	214	0	0	0	388.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	748	1	1	1	1,080.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	5682	6	6	6	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	9667	10	10	10	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	7290	8	7	8	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	6490	7	6	7	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	6924	7	7	7	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4000	4	4	4	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4028	4	4	4	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4314	5	4	5	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	2224	2	2	2	150.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3680	4	4	4	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3973	4	4	4	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	912	1	1	1	479.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1304	1	1	1	1,080.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1801	2	2	2	388.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	864	1	1	1	350.00
27/09/2022	2030 On 03-August-23			Bond Future	11.27	84.8440	85.3972	84.8440	0.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	6361	6	6	6	0.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	3042	3	3	3	0.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	7265	7	7	7	0.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	2996	3	3	3	0.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	1269	1	1	1	1,012.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	1636	1	2	1	350.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	3019	3	3	3	0.00
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2695	3	3	3	0.00
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	4231	5	4	5	0.00
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2730	3	3	3	0.00
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	990	1	1	1	350.00
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	4930	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
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	1205	1	1	1	1,012.00
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2712	3	3	3	0.00
27/09/2022	2030 On 02-November-23			Bond Future	11.42	86.5588	87.1533	86.5588	0.00
27/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	1862	2	2	2	0.00
27/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	1845	2	2	2	0.00
27/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	1829	2	2	2	0.00
27/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	4337	5	4	5	0.00
27/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	4313	5	4	5	0.00
27/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	4289	5	4	5	0.00
27/09/2022	2032 On 03-November-22			Bond Future	11.31	82.9476	83.4469	82.9476	172,756.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	180.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	2002	2	2	2	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	4938	4	5	4	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	159	0	0	0	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	166	0	0	0	750.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	1679	1	2	1	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	9	0	0	0	500.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	97	0	0	0	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	4	0	0	0	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	66	0	0	0	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	454.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	750.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	6	0	0	0	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	6037	7	6	7	180.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	7367	8	7	8	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	6311	7	6	7	454.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	10584	11	11	11	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	9999	10	10	10	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	3962	4	4	4	180.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	10879	11	11	11	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4305	5	4	5	454.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	5766	6	6	6	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	970	1	1	1	7,500.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	3448	4	3	4	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	3493	4	3	4	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	158	0	0	0	750.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	799	1	1	1	500.00
27/09/2022	2032 On 02-February-23			Bond Future	11.46	84.4762	85.0092	84.4762	18.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	3478	3	3	3	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	6632	6	7	6	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	491	0	0	0	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	500	0	0	0	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	325	0	0	0	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	58	0	0	0	454.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	3026	3	3	3	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	509	0	1	0	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	611	1	1	1	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	814	1	1	1	750.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	362	0	0	0	500.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	83	0	0	0	500.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	209	0	0	0	750.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	8237	9	8	9	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	10646	11	11	11	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	6751	7	7	7	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	4817	5	5	5	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5505	6	6	6	454.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5934	6	6	6	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	1926	2	2	2	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	11545	12	12	12	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	7039	8	7	8	454.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5977	6	6	6	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	6021	6	6	6	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	649	1	1	1	750.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	1662	2	2	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	2032 On 04-May-23			Bond Future	11.59	82.0500	82.5998	82.0500	0.00
27/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1126	1	1	1	400.00
27/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1511	1	2	1	0.00
27/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1529	1	2	1	0.00
27/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1546	1	2	1	0.00
27/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	2530	2	3	2	400.00
27/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	8937	8	9	8	0.00
27/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	764	1	1	1	400.00
27/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5006	5	5	5	0.00
27/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5039	5	5	5	0.00
27/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5072	5	5	5	0.00
27/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5962	6	6	6	0.00
27/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	3613	4	4	4	0.00
27/09/2022	2032 On 03-August-23			Bond Future	11.73	83.7642	84.3221	83.7642	2,600.00
27/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	3467	3	3	3	0.00
27/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	3493	3	3	3	0.00
27/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	3861	4	4	4	5,000.00
27/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	3519	3	4	3	0.00
27/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3323	4	3	4	0.00
27/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3064	3	3	3	0.00
27/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3344	4	3	4	0.00
27/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3365	4	3	4	0.00
27/09/2022	2032 On 02-November-23			Bond Future	11.88	81.2975	81.8956	81.2975	0.00
27/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	2250	2	2	2	0.00
27/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	2269	2	2	2	0.00
27/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	2288	2	2	2	0.00
27/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	5250	6	5	6	0.00
27/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	5279	6	5	6	0.00
27/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	5308	6	5	6	0.00
27/09/2022	2033 On 03-November-22			Bond Future	113.17	112.8192	113.1703	112.8192	1,415.00
27/09/2022	2033 On 02-February-23			Bond Future	115.32	114.9260	115.3169	114.9260	6,141.00
27/09/2022	2033 On 04-May-23			Bond Future	116.33	115.9197	116.3271	115.9197	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
27/09/2022	2033 On 03-August-23			Bond Future	118.78	118.3642	118.7760	118.3642	0.00
27/09/2022	2033 On 02-November-23			Bond Future	119.80	119.3399	119.8011	119.3399	0.00
27/09/2022	2037 On 03-November-22			Bond Future	11.76	79.5620	80.0378	79.5620	60,888.00
27/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	426	0	0	0	0.00
27/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	455	0	0	0	0.00
27/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	441	0	0	0	0.00
27/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	3031	3	3	3	0.00
27/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	3077	3	3	3	0.00
27/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	2986	3	3	3	0.00
27/09/2022	2037 On 02-February-23			Bond Future	11.90	76.7724	77.2804	76.7724	76,247.00
27/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	994	1	1	1	636.00
27/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	915	1	1	1	0.00
27/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	3071	3	3	3	0.00
27/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	884	1	1	1	0.00
27/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	899	1	1	1	0.00
27/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	5893	6	6	6	0.00
27/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	5939	6	6	6	0.00
27/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	5848	6	6	6	0.00
27/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	5623	6	6	6	0.00
27/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	2668	3	3	3	636.00
27/09/2022	2037 On 04-May-23			Bond Future	12.02	78.3533	78.8769	78.3533	0.00
27/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	2927	3	3	3	400.00
27/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	9616	9	10	9	0.00
27/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1839	2	2	2	0.00
27/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1312	1	1	1	400.00
27/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1799	2	2	2	0.00
27/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1819	2	2	2	0.00
27/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	5855	6	6	6	0.00
27/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	7023	7	7	7	0.00
27/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	5894	6	6	6	0.00
27/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	1065	1	1	1	400.00
27/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	5816	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	4262	5	4	5	0.00
27/09/2022	2037 On 03-August-23			Bond Future	12.15	75.7320	76.2634	75.7320	0.00
27/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	4076	4	4	4	0.00
27/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	4048	4	4	4	0.00
27/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	4019	4	4	4	0.00
27/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	4182	4	4	4	0.00
27/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	4157	4	4	4	0.00
27/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	4132	4	4	4	0.00
27/09/2022	2037 On 02-November-23			Bond Future	12.28	77.2626	77.8317	77.2626	0.00
27/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	2612	2	3	2	0.00
27/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	2591	2	3	2	0.00
27/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	2634	2	3	2	0.00
27/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	6586	7	7	7	0.00
27/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	6551	7	7	7	0.00
27/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	6516	7	7	7	0.00
27/09/2022	2038 On 03-November-22			Bond Future	125.88	128.0904	125.8758	128.0904	5,587.00
27/09/2022	2038 On 02-February-23			Bond Future	126.34	128.5577	126.3389	128.5577	0.00
27/09/2022	2038 On 04-May-23			Bond Future	128.97	131.2287	128.9728	131.2287	0.00
27/09/2022	2038 On 03-August-23			Bond Future	129.70	132.0041	129.6967	132.0041	0.00
27/09/2022	2038 On 02-November-23			Bond Future	132.39	134.7013	132.3914	134.7013	0.00
27/09/2022	2040 On 03-November-22			Bond Future	11.83	81.3264	81.8049	81.3264	61,319.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	697	1	1	1	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	13	0	0	0	1,600.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	534	0	1	0	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	42	0	0	0	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	372	0	0	0	1,600.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	24	0	0	0	1,078.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	2141	2	2	2	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	4392	4	4	4	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	502	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
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	518	0	1	0	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	259	0	0	0	1,078.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	4232	5	4	5	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3144	4	3	4	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	1107	1	1	1	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	8078	9	8	9	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3692	4	4	4	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	6709	7	7	7	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	7385	8	7	8	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	2734	3	3	3	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	354	0	0	0	1,078.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3240	4	3	4	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3192	4	3	4	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	11717	12	12	12	0.00
27/09/2022	2040 On 02-February-23			Bond Future	11.97	78.3189	78.8302	78.3189	64,691.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	3361	3	3	3	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	930	1	1	1	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	946	1	1	1	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	152	0	0	0	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	163	0	0	0	388.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	3949	4	4	4	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	4057	4	4	4	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	962	1	1	1	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1078	1	1	1	621.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	727	1	1	1	388.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	688	1	1	1	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	7104	8	7	8	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	5927	6	6	6	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	2742	3	3	3	621.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	6271	7	6	7	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	2273	2	2	2	388.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	2339	3	2	3	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	11836	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
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	7268	8	7	8	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	12048	13	12	13	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	6321	7	6	7	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	6372	7	6	7	0.00
27/09/2022	2040 On 04-May-23			Bond Future	12.09	79.9319	80.4589	79.9319	0.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	8906	9	9	9	0.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2094	2	2	2	0.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2233	2	2	2	486.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	887	1	1	1	486.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1150	1	1	1	388.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	409	0	0	0	388.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2071	2	2	2	0.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	6326	6	6	6	0.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2117	2	2	2	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	6115	6	6	6	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	9518	10	10	10	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	2415	3	2	3	388.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	1510	2	2	2	486.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	6196	7	6	7	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	13043	14	13	14	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	8484	9	8	9	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	5915	6	6	6	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	6155	7	6	7	0.00
27/09/2022	2040 On 03-August-23			Bond Future	12.21	77.0932	77.6280	77.0932	0.00
27/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	4399	4	4	4	0.00
27/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	4368	4	4	4	0.00
27/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	4430	4	4	4	0.00
27/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	4316	5	4	5	0.00
27/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	4369	5	4	5	0.00
27/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	4343	5	4	5	0.00
27/09/2022	2040 On 02-November-23			Bond Future	12.34	78.6513	79.2244	78.6513	0.00
27/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	2817	3	3	3	0.00
27/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	2794	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	2771	3	3	3	0.00
27/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	7241	8	7	8	0.00
27/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	7163	8	7	8	0.00
27/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	7202	8	7	8	0.00
27/09/2022	2044 On 03-November-22			Bond Future	11.81	78.1609	78.6767	78.1609	73,662.00
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	531	0	1	0	0.00
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	548	0	1	0	0.00
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	0.00
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	14	0	0	0	1,900.00
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	46	0	0	0	0.00
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	565	0	1	0	0.00
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	395	0	0	0	1,900.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	3688	4	4	4	0.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	3182	4	3	4	0.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	3134	4	3	4	0.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	6772	7	7	7	0.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	8183	9	8	9	0.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	11959	12	12	12	0.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	3231	4	3	4	0.00
27/09/2022	2044 On 02-February-23			Bond Future	11.94	75.2203	75.7685	75.2203	31,719.00
27/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1081	1	1	1	0.00
27/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1153	1	1	1	1,300.00
27/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	3252	3	3	3	0.00
27/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	2928	3	3	3	1,300.00
27/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1046	1	1	1	0.00
27/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1063	1	1	1	0.00
27/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	6144	7	6	7	0.00
27/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	6195	7	6	7	0.00
27/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	3195	3	3	3	0.00
27/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	2913	3	3	3	4,000.00
27/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	5897	6	6	6	0.00
27/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	6094	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	2044 On 04-May-23			Bond Future	12.06	76.7696	77.3340	76.7696	0.00
27/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	2221	2	2	2	0.00
27/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	3058	3	3	3	0.00
27/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	3806	4	4	4	0.00
27/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	2197	2	2	2	0.00
27/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	2173	2	2	2	0.00
27/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	6202	7	6	7	0.00
27/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	4924	5	5	5	4,115.00
27/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	6160	7	6	7	0.00
27/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	4144	4	4	4	4,115.00
27/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	6119	6	6	6	0.00
27/09/2022	2044 On 03-August-23			Bond Future	12.17	73.9901	74.5632	73.9901	0.00
27/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	4434	4	4	4	0.00
27/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	4372	4	4	4	0.00
27/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	4403	4	4	4	0.00
27/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	4482	5	4	5	0.00
27/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	4510	5	5	5	0.00
27/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	4455	5	4	5	0.00
27/09/2022	2044 On 02-November-23			Bond Future	12.29	75.4855	76.0966	75.4855	0.00
27/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	2856	3	3	3	0.00
27/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	2880	3	3	3	0.00
27/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	2903	3	3	3	0.00
27/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	7261	8	7	8	0.00
27/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	7301	8	7	8	0.00
27/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	7340	8	7	8	0.00
27/09/2022	2046 On 03-November-22			Bond Future	112.96	112.9237	112.9647	112.9237	16,541.00
27/09/2022	2046 On 02-February-23			Bond Future	115.11	115.0323	115.1073	115.0323	0.00
27/09/2022	2046 On 04-May-23			Bond Future	115.46	115.3707	115.4558	115.3707	0.00
27/09/2022	2046 On 03-August-23			Bond Future	117.89	117.8043	117.8869	117.8043	0.00
27/09/2022	2046 On 02-November-23			Bond Future	118.21	118.0859	118.2113	118.0859	0.00
27/09/2022	2050 On 03-November-22			Bond Future	115.41	114.5419	115.4066	114.5419	12,556.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	2050 On 02-February-23			Bond Future	115.45	114.5391	115.4538	114.5391	0.00
27/09/2022	2050 On 04-May-23			Bond Future	117.86	116.9187	117.8606	116.9187	0.00
27/09/2022	2050 On 03-August-23			Bond Future	118.13	117.1715	118.1293	117.1715	0.00
27/09/2022	2050 On 02-November-23			Bond Future	120.58	119.5655	120.5837	119.5655	0.00
27/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	AL37 On 03-November-22			Index Future	819.93	817.7990	819.9260	817.7990	0.00
27/09/2022	AL37 On 02-February-23			Index Future	835.25	832.8470	835.2520	832.8470	0.00
27/09/2022	AL37 On 04-May-23			Index Future	852.44	849.9220	852.4380	849.9220	0.00
27/09/2022	AL37 On 03-August-23			Index Future	870.18	867.6400	870.1810	867.6400	0.00
27/09/2022	AL37 On 02-November-23			Index Future	888.07	885.1830	888.0720	885.1830	0.00
27/09/2022	AL7T On 03-November-22			Index Future	936.08	930.7850	936.0760	930.7850	0.00
27/09/2022	AL7T On 02-February-23			Index Future	953.57	947.9120	953.5730	947.9120	0.00
27/09/2022	AL7T On 04-May-23			Index Future	973.19	967.3450	973.1940	967.3450	0.00
27/09/2022	AL7T On 03-August-23			Index Future	993.45	987.5120	993.4500	987.5120	0.00
27/09/2022	AL7T On 02-November-23			Index Future	1013.88	1007.4780	1013.8760	1007.4780	0.00
27/09/2022	ALBI On 03-November-22			Index Future	822.09	817.7410	822.0870	817.7410	123.00
27/09/2022	ALBI On 02-February-23			Index Future	837.45	832.7880	837.4540	832.7880	0.00
27/09/2022	ALBI On 04-May-23			Index Future	854.69	849.8610	854.6860	849.8610	0.00
27/09/2022	ALBI On 03-August-23			Index Future	872.48	867.5780	872.4750	867.5780	0.00
27/09/2022	ALBI On 02-November-23			Index Future	890.41	885.1200	890.4130	885.1200	0.00
27/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C023 On 28-February-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
27/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C303 On 28-February-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
27/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	ES33 On 03-November-22			Bond Future	12.59	71.0385	71.4259	71.0385	0.00
27/09/2022	ES33 On 02-February-23			Bond Future	12.78	72.3651	72.7807	72.3651	350.00
27/09/2022	ES33 On 04-May-23			Bond Future	12.95	70.0732	70.5023	70.0732	0.00
27/09/2022	ES33 On 03-August-23			Bond Future	13.12	71.5528	71.9881	71.5528	0.00
27/09/2022	ES33 On 02-November-23			Bond Future	13.31	69.2199	69.6885	69.2199	0.00
27/09/2022	ES42 On 03-November-22			Bond Future	12.86	68.9778	69.4190	68.9778	0.00
27/09/2022	ES42 On 02-February-23			Bond Future	13.03	70.2675	70.7373	70.2675	4,769.00
27/09/2022	ES42 On 04-May-23			Bond Future	13.18	67.4645	67.9489	67.4645	0.00
27/09/2022	ES42 On 03-August-23			Bond Future	13.34	68.8906	69.3822	68.8906	0.00
27/09/2022	ES42 On 02-November-23			Bond Future	13.50	66.0355	66.5612	66.0355	0.00
27/09/2022	GOVI On 03-November-22			GOVI	810.49	806.1830	810.4940	806.1830	867.00
27/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	99260	14	10	14	0.00
27/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	99160	14	10	14	0.00
27/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	99360	14	10	14	0.00
27/09/2022	GOVI On 02-February-23			GOVI	825.64	821.0170	825.6440	821.0170	0.00
27/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	251860	30	25	30	0.00
27/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	251760	30	25	30	0.00
27/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	251960	30	25	30	0.00
27/09/2022	GOVI On 04-May-23			GOVI	842.63	837.8490	842.6330	837.8490	0.00
27/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	102370	15	10	15	0.00
27/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	102270	15	10	15	0.00
27/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	102470	15	10	15	0.00
27/09/2022	GOVI On 03-August-23			GOVI	860.17	855.3160	860.1710	855.3160	0.00
27/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	229410	18	23	18	0.00
27/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	229610	18	23	18	0.00
27/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	229510	18	23	18	0.00
27/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 02-November-23			GOVI	877.86	872.6090	877.8560	872.6090	0.00
27/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	79540	13	8	13	0.00
27/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	79640	13	8	13	0.00
27/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	79440	13	8	13	0.00
27/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/09/2022	IGOV On 03-November-22			Index Future	319.38	319.7290	319.3830	319.7290	702.00
27/09/2022	IGOV On 02-February-23			Index Future	325.43	325.6910	325.4320	325.6910	0.00
27/09/2022	IGOV On 04-May-23			Index Future	332.21	332.4450	332.2050	332.4450	0.00
27/09/2022	IGOV On 03-August-23			Index Future	339.19	339.4500	339.1940	339.4500	0.00
27/09/2022	IGOV On 02-November-23			Index Future	346.24	346.3880	346.2420	346.3880	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
27/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
27/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
27/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.60	93.4050	93.4050	93.4050	0.00
27/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.71	93.3000	93.2950	93.3000	0.00
27/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.44	92.5250	92.5650	92.5250	68.00
27/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.62	92.3700	92.3850	92.3700	0.00
27/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	8.09	91.8900	91.9150	91.8900	0.00
27/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.21	91.7650	91.7950	91.7650	0.00
27/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.58	91.3500	91.4250	91.3500	0.00
27/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.66	91.2700	91.3400	91.2700	75.00
27/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.69	91.2350	91.3100	91.2350	272.00
27/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.72	91.2200	91.2800	91.2200	0.00
27/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.67	91.2600	91.3300	91.2600	0.00
27/09/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.79	91.1350	91.2100	91.1350	0.00
27/09/2022	R023 On 03-November-22			Bond Future	7.36	101.5735	101.5821	101.5735	23,207.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	335	0	0	0	0.00
27/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	338	0	0	0	0.00
27/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	332	0	0	0	0.00
27/09/2022	R035 On 03-November-22			Bond Future	11.62	83.4738	83.9184	83.4738	61,202.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	582.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	7	0	0	0	976.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	384	0	0	0	0.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	397	0	0	0	0.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	34	0	0	0	0.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	410	0	0	0	0.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	5784	5	6	5	0.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	233	0	0	0	0.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	291	0	0	0	976.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3890	4	4	4	582.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	124	0	0	0	976.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3118	3	3	3	0.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	6257	7	6	7	582.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3163	4	3	4	0.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3590	4	4	4	0.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3209	4	3	4	0.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	7937	8	8	8	0.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	11082	12	11	12	0.00
27/09/2022	R035 On 02-February-23			Bond Future	11.77	85.0121	85.4896	85.0121	107,181.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	3405	3	3	3	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	8096	8	8	8	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1065	1	1	1	976.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1082	1	1	1	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	777	1	1	1	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	790	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
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	265	0	0	0	976.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	518	0	1	0	388.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	3276	3	3	3	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	804	1	1	1	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	538	0	1	0	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	478	0	0	0	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	90	0	0	0	582.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	99	0	0	0	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	109	0	0	0	388.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	11473	12	11	12	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	11985	12	12	12	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	7310	8	7	8	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	7103	8	7	8	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	7001	7	7	7	582.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	8972	9	9	9	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5934	6	6	6	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	668	1	1	1	976.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	11728	12	12	12	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5980	6	6	6	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	6026	6	6	6	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5141	5	5	5	582.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5183	6	5	6	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	2279	2	2	2	388.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	2366	3	2	3	0.00
27/09/2022	R035 On 04-May-23			Bond Future	11.90	82.2537	82.7466	82.2537	0.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1873	2	2	2	0.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	302	0	0	0	388.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	678	1	1	1	491.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	5360	5	5	5	0.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	7948	8	8	8	0.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1772	2	2	2	491.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1832	2	2	2	0.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1852	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
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	868	1	1	1	388.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	8314	9	8	9	0.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	1428	2	1	2	491.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	2401	3	2	3	388.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	5643	6	6	6	0.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	9234	10	9	10	0.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	12500	13	12	13	0.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	5831	6	6	6	0.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	5718	6	6	6	0.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	5680	6	6	6	0.00
27/09/2022	R035 On 03-August-23			Bond Future	12.02	83.9718	84.4716	83.9718	0.00
27/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	3855	4	4	4	0.00
27/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	3883	4	4	4	0.00
27/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	3911	4	4	4	0.00
27/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	4035	4	4	4	0.00
27/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	4059	4	4	4	0.00
27/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	4084	4	4	4	0.00
27/09/2022	R035 On 02-November-23			Bond Future	12.16	81.1645	81.7030	81.1645	0.00
27/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	2547	2	3	2	0.00
27/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	2505	2	3	2	0.00
27/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	2526	2	3	2	0.00
27/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	6521	7	7	7	0.00
27/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	6555	7	7	7	0.00
27/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	6486	7	6	7	0.00
27/09/2022	R186 On 03-November-22			Bond Future	9.45	107.2444	107.5247	107.2444	63,064.00
27/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	4,310.00
27/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	111	0	0	0	0.00
27/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	10	0	0	0	0.00
27/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	8	0	0	0	0.00
27/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	9	0	0	0	0.00
27/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3166	3	3	3	0.00
27/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	1964	2	2	2	4,310.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3201	3	3	3	0.00
27/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3132	3	3	3	0.00
27/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	4267	5	4	5	0.00
27/09/2022	R186 On 02-February-23			Bond Future	9.59	103.9212	104.2375	103.9212	0.00
27/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	191	0	0	0	0.00
27/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	187	0	0	0	0.00
27/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	184	0	0	0	0.00
27/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	4396	5	4	5	0.00
27/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	4366	5	4	5	0.00
27/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	4336	5	4	5	0.00
27/09/2022	R186 On 04-May-23			Bond Future	9.70	106.0583	106.3883	106.0583	0.00
27/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	657	1	1	1	0.00
27/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	666	1	1	1	0.00
27/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	674	1	1	1	0.00
27/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	3344	4	3	4	0.00
27/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	3321	4	3	4	0.00
27/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	3367	4	3	4	0.00
27/09/2022	R186 On 03-August-23			Bond Future	9.81	102.9667	103.2992	102.9667	0.00
27/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	1888	2	2	2	0.00
27/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	1856	2	2	2	0.00
27/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	1872	2	2	2	0.00
27/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	2065	2	2	2	0.00
27/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	2078	2	2	2	0.00
27/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	2052	2	2	2	0.00
27/09/2022	R186 On 02-November-23			Bond Future	9.94	105.0479	105.4234	105.0479	0.00
27/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	2867	0	3	0	0.00
27/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1299	1	1	1	0.00
27/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1311	1	1	1	0.00
27/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1323	1	1	1	0.00
27/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1042	0	1	0	1,715.00
27/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2782	3	3	3	0.00
27/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2797	3	3	3	0.00
27/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	3178	0	3	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
27/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2811	3	3	3	0.00
27/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	1615	0	2	0	1,715.00
27/09/2022	R197 On 03-November-22			Bond Future	336.18	336.2723	336.1772	336.2723	831.00
27/09/2022	R197 On 02-February-23			Bond Future	333.64	333.6436	333.6439	333.6436	0.00
27/09/2022	R197 On 04-May-23			Bond Future	340.60	340.5753	340.5995	340.5753	0.00
27/09/2022	R197 On 03-August-23			Bond Future	338.58	338.5670	338.5810	338.5670	0.00
27/09/2022	R197 On 02-November-23			Bond Future	345.62	345.4845	345.6158	345.4845	0.00
27/09/2022	R202 On 03-November-22			Bond Future	247.45	248.2525	247.4531	248.2525	6,206.00
27/09/2022	R202 On 02-February-23			Bond Future	247.41	248.1567	247.4144	248.1567	460.00
27/09/2022	R202 On 04-May-23			Bond Future	252.57	253.3111	252.5710	253.3111	0.00
27/09/2022	R202 On 03-August-23			Bond Future	253.01	253.7708	253.0070	253.7708	0.00
27/09/2022	R202 On 02-November-23			Bond Future	258.26	258.9562	258.2639	258.9562	0.00
27/09/2022	R209 On 03-November-22			Bond Future	11.61	64.2582	64.6678	64.2582	19,159.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	1	0	0	0	7,750.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	963	1	1	1	1,300.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	224	0	0	0	0.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	21	0	0	0	0.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	145	0	0	0	1,300.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	215	0	0	0	0.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	232	0	0	0	0.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	6,000.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	2418	2	2	2	0.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	241	0	0	0	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3181	4	3	4	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	5812	6	6	6	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3770	4	4	4	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	549	1	1	1	7,750.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	11649	12	12	12	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	13219	14	13	14	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3225	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3313	4	3	4	6,000.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3268	4	3	4	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	1509	2	2	2	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	8640	9	9	9	6,000.00
27/09/2022	R209 On 02-February-23			Bond Future	11.74	65.4424	65.8785	65.4424	2,066.00
27/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	635	1	1	1	0.00
27/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	624	1	1	1	0.00
27/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	613	1	1	1	0.00
27/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	5416	6	5	6	0.00
27/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	5500	6	6	6	0.00
27/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	5458	6	5	6	0.00
27/09/2022	R209 On 04-May-23			Bond Future	11.85	63.6340	64.0836	63.6340	1,250.00
27/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1506	1	2	1	0.00
27/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1323	1	1	1	0.00
27/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	4917	5	5	5	0.00
27/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1472	1	1	1	0.00
27/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1489	1	1	1	0.00
27/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	348	0	0	0	7,500.00
27/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	10074	10	10	10	0.00
27/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5215	6	5	6	0.00
27/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5250	6	5	6	0.00
27/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	1955	2	2	2	7,500.00
27/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5567	6	6	6	7,500.00
27/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5181	5	5	5	0.00
27/09/2022	R209 On 03-August-23			Bond Future	11.97	64.9634	65.4198	64.9634	0.00
27/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	3430	3	3	3	0.00
27/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	3406	3	3	3	0.00
27/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	3381	3	3	3	0.00
27/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	3506	4	4	4	0.00
27/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	3551	4	4	4	0.00
27/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	3528	4	4	4	0.00
27/09/2022	R209 On 02-November-23			Bond Future	12.09	63.1252	63.6132	63.1252	0.00
27/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	2211	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
27/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	2192	2	2	2	0.00
27/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	2174	2	2	2	0.00
27/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	5796	6	6	6	0.00
27/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	5765	6	6	6	0.00
27/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	5733	6	6	6	0.00
27/09/2022	R210 On 03-November-22			Bond Future	227.45	227.6063	227.4476	227.6063	430.00
27/09/2022	R210 On 02-February-23			Bond Future	231.76	231.8566	231.7618	231.8566	300.00
27/09/2022	R210 On 04-May-23			Bond Future	233.48	233.5626	233.4830	233.5626	0.00
27/09/2022	R210 On 03-August-23			Bond Future	238.40	238.4885	238.3987	238.4885	0.00
27/09/2022	R210 On 02-November-23			Bond Future	240.13	240.1395	240.1306	240.1395	0.00
27/09/2022	R213 On 03-November-22			Bond Future	11.19	78.5649	79.0165	78.5649	33,632.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	200.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	43	0	0	0	0.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	6	0	0	0	0.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	476.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	37	0	0	0	0.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	40	0	0	0	0.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	34	0	0	0	0.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	3862	4	4	4	200.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	3771	4	4	4	0.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	3816	4	4	4	0.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	9764	10	10	10	0.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	4706	5	5	5	476.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	5732	6	6	6	200.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	3726	4	4	4	0.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	6429	7	6	7	476.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	10080	11	10	11	0.00
27/09/2022	R213 On 02-February-23			Bond Future	11.35	80.0127	80.4958	80.0127	0.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	588	0	1	0	912.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	406	0	0	0	0.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	54	0	0	0	476.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	399	0	0	0	0.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	414	0	0	0	0.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	513	0	1	0	0.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	4540	4	5	4	0.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	270	0	0	0	0.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	918	1	1	1	912.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5601	6	6	6	0.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4786	5	5	5	0.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5089	5	5	5	476.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5641	6	6	6	0.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	10522	11	11	11	0.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	6477	7	6	7	476.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5560	6	6	6	0.00
27/09/2022	R213 On 04-May-23			Bond Future	11.48	78.1031	78.6015	78.1031	0.00
27/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1272	1	1	1	0.00
27/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1258	1	1	1	0.00
27/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1286	1	1	1	0.00
27/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	4509	5	5	5	0.00
27/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	4571	5	5	5	0.00
27/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	4540	5	5	5	0.00
27/09/2022	R213 On 03-August-23			Bond Future	11.61	79.7340	80.2398	79.7340	0.00
27/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	3054	3	3	3	0.00
27/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	3031	3	3	3	0.00
27/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	3077	3	3	3	0.00
27/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	3029	3	3	3	0.00
27/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	3048	3	3	3	0.00
27/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	3010	3	3	3	0.00
27/09/2022	R213 On 02-November-23			Bond Future	11.77	77.7928	78.3359	77.7928	0.00
27/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	1952	2	2	2	0.00
27/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	1935	2	2	2	0.00
27/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	1969	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
27/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	4626	5	5	5	0.00
27/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	4678	5	5	5	0.00
27/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	4652	5	5	5	0.00
27/09/2022	R214 On 03-November-22			Bond Future	11.74	61.6951	62.1194	61.6951	24,788.00
27/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	472	0	0	0	0.00
27/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	486	0	0	0	0.00
27/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	457	0	0	0	0.00
27/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	2461	3	2	3	0.00
27/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	2500	3	3	3	0.00
27/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	2539	3	3	3	0.00
27/09/2022	R214 On 02-February-23			Bond Future	11.87	62.8320	63.2824	62.8320	64,507.00
27/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	918	1	1	1	0.00
27/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	2385	2	2	2	1,600.00
27/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	933	1	1	1	1,600.00
27/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	888	1	1	1	0.00
27/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	903	1	1	1	0.00
27/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5045	5	5	5	0.00
27/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5086	5	5	5	0.00
27/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	2717	3	3	3	0.00
27/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5005	5	5	5	0.00
27/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	4965	5	5	5	0.00
27/09/2022	R214 On 04-May-23			Bond Future	11.97	60.8235	61.2873	60.8235	0.00
27/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	1861	2	2	2	0.00
27/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	1841	2	2	2	0.00
27/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	1821	2	2	2	0.00
27/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	4947	5	5	5	0.00
27/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	4913	5	5	5	0.00
27/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	4880	5	5	5	0.00
27/09/2022	R214 On 03-August-23			Bond Future	12.07	62.0940	62.5650	62.0940	0.00
27/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	3923	4	4	4	0.00
27/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	3870	4	4	4	0.00
27/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	3896	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
27/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	3521	4	4	4	0.00
27/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	3543	4	4	4	0.00
27/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	3500	4	3	4	0.00
27/09/2022	R214 On 02-November-23			Bond Future	12.19	60.0499	60.5516	60.0499	0.00
27/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	2356	2	2	2	0.00
27/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	2319	2	2	2	0.00
27/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	2337	2	2	2	0.00
27/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	5992	6	6	6	0.00
27/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	6026	6	6	6	0.00
27/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	5958	6	6	6	0.00
27/09/2022	R248 On 03-November-22			Bond Future	11.74	77.0860	77.6141	77.0860	248,022.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	2179	2	2	2	0.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	509	0	1	0	950.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	525	0	1	0	0.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	21	0	0	0	950.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	38	0	0	0	0.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	542	0	1	0	0.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	362	0	0	0	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	3900	4	4	4	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	3365	4	3	4	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	3314	4	3	4	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	7144	8	7	8	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	7874	8	8	8	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	1152	1	1	1	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	12587	13	13	13	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	3263	4	3	4	0.00
27/09/2022	R248 On 02-February-23			Bond Future	11.86	78.5434	79.1041	78.5434	0.00
27/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1181	1	1	1	2,700.00
27/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1105	1	1	1	0.00
27/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	305	0	0	0	2,700.00
27/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1124	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
27/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1143	1	1	1	0.00
27/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	6275	7	6	7	0.00
27/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	6174	7	6	7	0.00
27/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	6326	7	6	7	0.00
27/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	10442	11	10	11	0.00
27/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	6378	7	6	7	0.00
27/09/2022	R248 On 04-May-23			Bond Future	11.96	75.6966	76.2739	75.6966	0.00
27/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	2220	2	2	2	0.00
27/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	2245	2	2	2	0.00
27/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	2269	2	2	2	0.00
27/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	6205	7	6	7	0.00
27/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	6247	7	6	7	0.00
27/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	6290	7	6	7	0.00
27/09/2022	R248 On 03-August-23			Bond Future	12.07	77.2402	77.8265	77.2402	0.00
27/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	4665	4	5	4	0.00
27/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	4697	4	5	4	0.00
27/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	4730	4	5	4	0.00
27/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	4517	5	5	5	0.00
27/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	4544	5	5	5	0.00
27/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	4572	5	5	5	0.00
27/09/2022	R248 On 02-November-23			Bond Future	12.19	74.3797	75.0041	74.3797	0.00
27/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	2996	3	3	3	0.00
27/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	2948	3	3	3	0.00
27/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	2972	3	3	3	0.00
27/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	7337	8	7	8	0.00
27/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	7421	8	7	8	0.00
27/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	7379	8	7	8	0.00