



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	2025 On 04-August-22			Bond Future	163.30	163.3048	163.3048	163.3048	0.00
08/08/2022	2025 On 03-November-22			Bond Future	166.15	166.2116	166.1497	166.2116	7,599.00
08/08/2022	2025 On 02-February-23			Bond Future	167.42	167.4867	167.4221	167.4867	1,918.00
08/08/2022	2025 On 04-May-23			Bond Future	170.55	170.6182	170.5517	170.6182	0.00
08/08/2022	2025 On 03-August-23			Bond Future	172.32	172.3846	172.3156	172.3846	0.00
08/08/2022	2025 On 02-November-23			Bond Future	175.36	175.4336	175.3639	175.4336	0.00
08/08/2022	2029 On 04-August-22			Bond Future	120.40	120.4003	120.4003	120.4003	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
08/08/2022	2029 On 03-November-22			Bond Future	121.26	121.2413	121.2583	121.2413	1,519.00
08/08/2022	2029 On 02-February-23			Bond Future	123.43	123.4117	123.4279	123.4117	728.00
08/08/2022	2029 On 04-May-23			Bond Future	124.44	124.4205	124.4364	124.4205	0.00
08/08/2022	2029 On 03-August-23			Bond Future	127.01	126.9947	127.0102	126.9947	0.00
08/08/2022	2029 On 02-November-23			Bond Future	127.91	127.8964	127.9124	127.8964	0.00
08/08/2022	2030 On 04-August-22			Bond Future	10.25	88.6614	10.2500	88.6614	0.00
08/08/2022	2030 On 03-November-22			Bond Future	10.42	89.9241	10.4181	89.9241	67,852.00
08/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	935	1	935	1	0.00
08/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	1155	1	1155	1	500.00
08/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	5390	5	5390	5	0.00
08/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	952	1	952	1	0.00
08/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	441	0	441	0	500.00
08/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	970	1	970	1	0.00
08/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	2449	3	2449	3	0.00
08/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	2166	2	2166	2	0.00
08/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	3825	4	3825	4	0.00
08/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	2479	3	2479	3	0.00
08/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	287	0	287	0	500.00
08/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	2509	3	2509	3	0.00
08/08/2022	2030 On 02-February-23			Bond Future	10.57	87.5066	10.5748	87.5066	5,200.00
08/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	5152	5	5152	5	5,000.00
08/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	3802	4	3802	4	0.00
08/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	3922	4	3922	4	0.00
08/08/2022	2030 On 02-February-23	10.01	Call	Bond Future	1213	1	1213	1	0.00
08/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	961	1	961	1	388.00
08/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	226	0	226	0	102.00
08/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	336	0	336	0	388.00
08/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	1110	1	1110	1	0.00
08/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	910	1	910	1	0.00
08/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	4508	4	4508	4	5,000.00
08/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	1182	1	1182	1	0.00
08/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	1198	1	1198	1	0.00
08/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	922	1	922	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
08/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	398	0	398	0	0.00
08/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	317	0	317	0	0.00
08/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	758	1	758	1	0.00
08/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	4958	5	4958	5	102.00
08/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	8558	9	8558	9	0.00
08/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	7508	8	7508	8	0.00
08/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	7330	7	7330	7	0.00
08/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	6805	7	6805	7	0.00
08/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	3997	4	3997	4	102.00
08/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	3777	4	3777	4	0.00
08/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	1138	1	1138	1	0.00
08/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	1362	1	1362	1	388.00
08/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	4497	5	4497	5	0.00
08/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	4361	4	4361	4	0.00
08/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	4463	5	4463	5	0.00
08/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	3838	4	3838	4	0.00
08/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	3807	4	3807	4	0.00
08/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	1415	1	1415	1	0.00
08/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	940	1	940	1	0.00
08/08/2022	2030 On 04-May-23			Bond Future	10.73	89.1251	10.7315	89.1251	0.00
08/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	8235	8	8235	8	0.00
08/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	5210	5	5210	5	0.00
08/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	6511	6	6511	6	0.00
08/08/2022	2030 On 04-May-23	12.50	Call	Bond Future	8004	8	8004	8	0.00
08/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	2383	2	2383	2	0.00
08/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	2623	3	2623	3	350.00
08/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	909	1	909	1	150.00
08/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	1417	1	1417	1	1,080.00
08/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	4391	4	4391	4	0.00
08/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	2138	2	2138	2	479.00
08/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	2341	2	2341	2	0.00
08/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	2362	2	2362	2	0.00
08/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	996	1	996	1	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	1116	1	1116	1	388.00
08/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	500	0	500	0	388.00
08/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	8250	8	8250	8	0.00
08/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	6062	6	6062	6	0.00
08/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	5348	5	5348	5	0.00
08/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	5733	6	5733	6	0.00
08/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	3237	3	3237	3	0.00
08/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	3260	3	3260	3	0.00
08/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	3495	4	3495	4	0.00
08/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	1814	2	1814	2	150.00
08/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	4647	5	4647	5	0.00
08/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	2976	3	2976	3	0.00
08/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	3215	3	3215	3	0.00
08/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	777	1	777	1	479.00
08/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	1088	1	1088	1	1,080.00
08/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	1480	2	1480	2	388.00
08/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	738	1	738	1	350.00
08/08/2022	2030 On 03-August-23			Bond Future	10.86	86.9458	10.8605	86.9458	0.00
08/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	7982	8	7982	8	0.00
08/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	4409	4	4409	4	0.00
08/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	8891	9	8891	9	0.00
08/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	4356	4	4356	4	0.00
08/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	4382	4	4382	4	0.00
08/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	2218	2	2218	2	1,012.00
08/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	2715	3	2715	3	350.00
08/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	3600	4	3600	4	0.00
08/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	2352	2	2352	2	0.00
08/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	2380	2	2380	2	0.00
08/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	906	1	906	1	350.00
08/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	4170	4	4170	4	0.00
08/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	1118	1	1118	1	1,012.00
08/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	2366	2	2366	2	0.00
08/08/2022	2030 On 02-November-23			Bond Future	11.06	88.4598	11.0554	88.4598	0.00

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08/08/2022	2030 On 02-November-23	10.82	Call	Bond Future	2915	3	2915	3	0.00
08/08/2022	2030 On 02-November-23	10.81	Call	Bond Future	2895	3	2895	3	0.00
08/08/2022	2030 On 02-November-23	10.80	Call	Bond Future	2875	3	2875	3	0.00
08/08/2022	2030 On 02-November-23	10.80	Put	Bond Future	3913	4	3913	4	0.00
08/08/2022	2030 On 02-November-23	10.81	Put	Bond Future	3892	4	3892	4	0.00
08/08/2022	2030 On 02-November-23	10.82	Put	Bond Future	3872	4	3872	4	0.00
08/08/2022	2032 On 04-August-22			Bond Future	10.70	88.4399	10.7000	88.4399	0.00
08/08/2022	2032 On 03-November-22			Bond Future	10.85	85.6138	10.8549	85.6138	157,135.00
08/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	51	0	51	0	180.00
08/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	80	0	80	0	500.00
08/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	4251	4	4251	4	0.00
08/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	7328	7	7328	7	0.00
08/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	1408	1	1408	1	0.00
08/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	1432	1	1432	1	750.00
08/08/2022	2032 On 03-November-22	11.45	Call	Bond Future	3872	4	3872	4	0.00
08/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	586	1	586	1	500.00
08/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	1185	1	1185	1	0.00
08/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	466	0	466	0	0.00
08/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	1042	1	1042	1	0.00
08/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	60	0	60	0	454.00
08/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	524	1	524	1	0.00
08/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	289	0	289	0	750.00
08/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	5343	5	5343	5	0.00
08/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	4461	5	4461	5	454.00
08/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	4243	4	4243	4	180.00
08/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	8331	8	8331	8	0.00
08/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	7766	8	7766	8	0.00
08/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	2737	3	2737	3	180.00
08/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	8617	9	8617	9	0.00
08/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	2968	3	2968	3	454.00
08/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	4030	4	4030	4	0.00
08/08/2022	2032 On 03-November-22	11.45	Put	Bond Future	850	1	850	1	7,500.00
08/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	2401	3	2401	3	0.00

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08/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	2430	3	2430	3	0.00
08/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	235	0	235	0	750.00
08/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	736	1	736	1	500.00
08/08/2022	2032 On 02-February-23			Bond Future	11.01	87.1273	11.0081	87.1273	18.00
08/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	5370	5	5370	5	0.00
08/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	8799	9	8799	9	0.00
08/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	1307	1	1307	1	0.00
08/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	1325	1	1325	1	0.00
08/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	963	1	963	1	0.00
08/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	260	0	260	0	454.00
08/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	4843	5	4843	5	0.00
08/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	1342	1	1342	1	0.00
08/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	1524	1	1524	1	0.00
08/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	1879	2	1879	2	750.00
08/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	1050	1	1050	1	500.00
08/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	340	0	340	0	500.00
08/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	675	1	675	1	750.00
08/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	6438	7	6438	7	0.00
08/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	8638	9	8638	9	0.00
08/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	5174	5	5174	5	0.00
08/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	3616	4	3616	4	0.00
08/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	4153	4	4153	4	454.00
08/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	4501	5	4501	5	0.00
08/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	1478	2	1478	2	0.00
08/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	9482	10	9482	10	0.00
08/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	5411	6	5411	6	454.00
08/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	4537	5	4537	5	0.00
08/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	4572	5	4572	5	0.00
08/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	551	1	551	1	750.00
08/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	1289	1	1289	1	500.00
08/08/2022	2032 On 04-May-23			Bond Future	11.16	84.5795	11.1564	84.5795	0.00
08/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	2089	2	2089	2	400.00
08/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	2639	3	2639	3	0.00

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08/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	2663	3	2663	3	0.00
08/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	2686	3	2686	3	0.00
08/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	3949	4	3949	4	400.00
08/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	10921	11	10921	11	0.00
08/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	618	1	618	1	400.00
08/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	4016	4	4016	4	0.00
08/08/2022	2032 On 04-May-23	10.88	Put	Bond Future	4043	4	4043	4	0.00
08/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	4070	4	4070	4	0.00
08/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	4796	5	4796	5	0.00
08/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	2902	3	2902	3	0.00
08/08/2022	2032 On 03-August-23			Bond Future	11.28	86.3171	11.2756	86.3171	2,600.00
08/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	5071	5	5071	5	0.00
08/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	5101	5	5101	5	0.00
08/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	5524	5	5524	5	5,000.00
08/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	5131	5	5131	5	0.00
08/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	2789	3	2789	3	0.00
08/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	2580	3	2580	3	0.00
08/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	2805	3	2805	3	0.00
08/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	2822	3	2822	3	0.00
08/08/2022	2032 On 02-November-23			Bond Future	11.46	83.6660	11.4590	83.6660	0.00
08/08/2022	2032 On 02-November-23	11.22	Call	Bond Future	3439	3	3439	3	0.00
08/08/2022	2032 On 02-November-23	11.23	Call	Bond Future	3462	3	3462	3	0.00
08/08/2022	2032 On 02-November-23	11.24	Call	Bond Future	3485	3	3485	3	0.00
08/08/2022	2032 On 02-November-23	11.24	Put	Bond Future	4521	5	4521	5	0.00
08/08/2022	2032 On 02-November-23	11.23	Put	Bond Future	4546	5	4546	5	0.00
08/08/2022	2032 On 02-November-23	11.22	Put	Bond Future	4570	5	4570	5	0.00
08/08/2022	2033 On 04-August-22			Bond Future	114.22	114.2177	114.2177	114.2177	0.00
08/08/2022	2033 On 03-November-22			Bond Future	114.72	114.4868	114.7186	114.4868	1,267.00
08/08/2022	2033 On 02-February-23			Bond Future	116.77	116.5360	116.7709	116.5360	5,967.00
08/08/2022	2033 On 04-May-23			Bond Future	117.57	117.3306	117.5693	117.3306	0.00
08/08/2022	2033 On 03-August-23			Bond Future	120.00	119.7579	120.0008	119.7579	0.00
08/08/2022	2033 On 02-November-23			Bond Future	120.69	120.4427	120.6902	120.4427	0.00
08/08/2022	2037 On 04-August-22			Bond Future	11.09	81.7987	11.0850	81.7987	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
08/08/2022	2037 On 03-November-22			Bond Future	11.20	83.0453	11.2023	83.0453	66,843.00
08/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	2513	2	2513	2	0.00
08/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	2548	2	2548	2	0.00
08/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	2582	2	2582	2	0.00
08/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	1902	2	1902	2	0.00
08/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	1927	2	1927	2	0.00
08/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	1877	2	1877	2	0.00
08/08/2022	2037 On 02-February-23			Bond Future	11.34	80.2560	11.3376	80.2560	63,547.00
08/08/2022	2037 On 02-February-23	11.10	Call	Bond Future	2508	2	2508	2	636.00
08/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	2370	2	2370	2	0.00
08/08/2022	2037 On 02-February-23	11.97	Call	Bond Future	5465	5	5465	5	0.00
08/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	2316	2	2316	2	0.00
08/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	2343	2	2343	2	0.00
08/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	4129	4	4129	4	0.00
08/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	4163	4	4163	4	0.00
08/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	4095	4	4095	4	0.00
08/08/2022	2037 On 02-February-23	11.10	Put	Bond Future	3929	4	3929	4	0.00
08/08/2022	2037 On 02-February-23	11.97	Put	Bond Future	1854	2	1854	2	636.00
08/08/2022	2037 On 04-May-23			Bond Future	11.47	81.7409	11.4702	81.7409	0.00
08/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	4897	5	4897	5	400.00
08/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	12413	12	12413	12	0.00
08/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	3437	3	3437	3	0.00
08/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	2647	3	2647	3	400.00
08/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	3378	3	3378	3	0.00
08/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	3407	3	3407	3	0.00
08/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	4343	4	4343	4	0.00
08/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	5259	5	5259	5	0.00
08/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	4374	5	4374	5	0.00
08/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	763	1	763	1	400.00
08/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	4314	4	4314	4	0.00
08/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	3132	3	3132	3	0.00
08/08/2022	2037 On 03-August-23			Bond Future	11.58	79.1605	11.5826	79.1605	0.00
08/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	6319	6	6319	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
08/08/2022	2037 On 03-August-23	12.12	Call	Bond Future	6250	6	6250	6	0.00
08/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	6284	6	6284	6	0.00
08/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	3257	3	3257	3	0.00
08/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	3276	3	3276	3	0.00
08/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	3238	3	3238	3	0.00
08/08/2022	2037 On 02-November-23			Bond Future	11.74	80.5380	11.7357	80.5380	0.00
08/08/2022	2037 On 02-November-23	11.56	Call	Bond Future	4350	4	4350	4	0.00
08/08/2022	2037 On 02-November-23	11.55	Call	Bond Future	4322	4	4322	4	0.00
08/08/2022	2037 On 02-November-23	11.57	Call	Bond Future	4378	4	4378	4	0.00
08/08/2022	2037 On 02-November-23	11.55	Put	Bond Future	5367	6	5367	6	0.00
08/08/2022	2037 On 02-November-23	11.56	Put	Bond Future	5338	5	5338	5	0.00
08/08/2022	2037 On 02-November-23	11.57	Put	Bond Future	5310	5	5310	5	0.00
08/08/2022	2038 On 04-August-22			Bond Future	128.59	128.5855	128.5855	128.5855	0.00
08/08/2022	2038 On 03-November-22			Bond Future	130.73	130.1419	130.7331	130.1419	5,346.00
08/08/2022	2038 On 02-February-23			Bond Future	131.16	130.5590	131.1596	130.5590	0.00
08/08/2022	2038 On 04-May-23			Bond Future	133.61	133.0005	133.6118	133.0005	0.00
08/08/2022	2038 On 03-August-23			Bond Future	134.39	133.7693	134.3923	133.7693	0.00
08/08/2022	2038 On 02-November-23			Bond Future	136.77	136.1343	136.7688	136.1343	0.00
08/08/2022	2040 On 04-August-22			Bond Future	11.15	83.8519	11.1500	83.8519	0.00
08/08/2022	2040 On 03-November-22			Bond Future	11.25	85.2292	11.2459	85.2292	62,121.00
08/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	1116	1	1116	1	1,500.00
08/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	2993	3	2993	3	0.00
08/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	3347	3	3347	3	1,500.00
08/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	2583	2	2583	2	1,160.00
08/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	908	1	908	1	1,078.00
08/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	2236	2	2236	2	1,078.00
08/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	8108	8	8108	8	0.00
08/08/2022	2040 On 03-November-22	12.00	Call	Bond Future	5559	5	5559	5	1,160.00
08/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	2916	3	2916	3	0.00
08/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	2954	3	2954	3	0.00
08/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	853	1	853	1	0.00
08/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	1932	2	1932	2	0.00
08/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	2537	3	2537	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
08/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	2231	2	2231	2	0.00
08/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	1983	2	1983	2	0.00
08/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	1957	2	1957	2	0.00
08/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	1712	2	1712	2	0.00
08/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	4111	4	4111	4	0.00
08/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	398	0	398	0	1,078.00
08/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	4598	5	4598	5	0.00
08/08/2022	2040 On 02-February-23			Bond Future	11.38	82.2282	11.3753	82.2282	64,040.00
08/08/2022	2040 On 02-February-23	12.07	Call	Bond Future	6193	6	6193	6	0.00
08/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	2659	3	2659	3	0.00
08/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	2629	3	2629	3	0.00
08/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	718	1	718	1	0.00
08/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	752	1	752	1	388.00
08/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	6918	7	6918	7	0.00
08/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	7047	7	7047	7	0.00
08/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	2689	3	2689	3	0.00
08/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	2151	2	2151	2	0.00
08/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	2231	2	2231	2	388.00
08/08/2022	2040 On 02-February-23	11.19	Call	Bond Future	2903	3	2903	3	621.00
08/08/2022	2040 On 02-February-23	11.19	Put	Bond Future	4104	4	4104	4	0.00
08/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	4960	5	4960	5	0.00
08/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	4350	5	4350	5	0.00
08/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	1615	2	1615	2	388.00
08/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	1658	2	1658	2	0.00
08/08/2022	2040 On 02-February-23	12.07	Put	Bond Future	1925	2	1925	2	621.00
08/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	8777	9	8777	9	0.00
08/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	8965	9	8965	9	0.00
08/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	4422	5	4422	5	0.00
08/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	5082	5	5082	5	0.00
08/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	4386	5	4386	5	0.00
08/08/2022	2040 On 04-May-23			Bond Future	11.50	83.7497	11.5016	83.7497	0.00
08/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	4167	4	4167	4	486.00
08/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	12051	12	12051	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
08/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	3938	4	3938	4	0.00
08/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	3970	4	3970	4	0.00
08/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	2075	2	2075	2	486.00
08/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	2522	2	2522	2	388.00
08/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	1112	1	1112	1	388.00
08/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	9204	9	9204	9	0.00
08/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	4003	4	4003	4	0.00
08/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	4455	5	4455	5	0.00
08/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	7161	7	7161	7	0.00
08/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	1747	2	1747	2	388.00
08/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	1110	1	1110	1	486.00
08/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	10200	10	10200	10	0.00
08/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	6311	6	6311	6	0.00
08/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	4486	5	4486	5	0.00
08/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	4517	5	4517	5	0.00
08/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	4303	4	4303	4	0.00
08/08/2022	2040 On 03-August-23			Bond Future	11.61	80.9603	11.6085	80.9603	0.00
08/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	7037	7	7037	7	0.00
08/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	7074	7	7074	7	0.00
08/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	7111	7	7111	7	0.00
08/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	3406	4	3406	4	0.00
08/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	3426	4	3426	4	0.00
08/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	3446	4	3446	4	0.00
08/08/2022	2040 On 02-November-23			Bond Future	11.75	82.3688	11.7533	82.3688	0.00
08/08/2022	2040 On 02-November-23	11.60	Call	Bond Future	4818	5	4818	5	0.00
08/08/2022	2040 On 02-November-23	11.58	Call	Bond Future	4757	5	4757	5	0.00
08/08/2022	2040 On 02-November-23	11.59	Call	Bond Future	4788	5	4788	5	0.00
08/08/2022	2040 On 02-November-23	11.60	Put	Bond Future	5756	6	5756	6	0.00
08/08/2022	2040 On 02-November-23	11.58	Put	Bond Future	5818	6	5818	6	0.00
08/08/2022	2040 On 02-November-23	11.59	Put	Bond Future	5787	6	5787	6	0.00
08/08/2022	2044 On 04-August-22			Bond Future	11.14	80.8694	11.1400	80.8694	0.00
08/08/2022	2044 On 03-November-22			Bond Future	11.23	82.1673	11.2324	82.1673	66,441.00
08/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	3035	3	3035	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
08/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	3074	3	3074	3	0.00
08/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	767	1	767	1	1,600.00
08/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	2692	3	2692	3	1,600.00
08/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	3114	3	3114	3	0.00
08/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	1940	2	1940	2	0.00
08/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	2242	2	2242	2	0.00
08/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	5192	5	5192	5	0.00
08/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	1966	2	1966	2	0.00
08/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	1992	2	1992	2	0.00
08/08/2022	2044 On 02-February-23			Bond Future	11.35	79.2373	11.3536	79.2373	30,170.00
08/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	2945	3	2945	3	0.00
08/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	2913	3	2913	3	0.00
08/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	2882	3	2882	3	0.00
08/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	4306	4	4306	4	0.00
08/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	4270	4	4270	4	0.00
08/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	4234	4	4234	4	0.00
08/08/2022	2044 On 04-May-23			Bond Future	11.47	80.7035	11.4715	80.7035	0.00
08/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	4201	4	4201	4	0.00
08/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	4168	4	4168	4	0.00
08/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	4134	4	4134	4	0.00
08/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	4533	5	4533	5	0.00
08/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	4501	5	4501	5	0.00
08/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	4470	5	4470	5	0.00
08/08/2022	2044 On 03-August-23			Bond Future	11.57	77.9769	11.5709	77.9769	0.00
08/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	7191	7	7191	7	0.00
08/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	7153	7	7153	7	0.00
08/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	7116	7	7116	7	0.00
08/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	3575	4	3575	4	0.00
08/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	3554	4	3554	4	0.00
08/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	3533	4	3533	4	0.00
08/08/2022	2044 On 02-November-23			Bond Future	11.71	79.3335	11.7053	79.3335	0.00
08/08/2022	2044 On 02-November-23	11.56	Call	Bond Future	4964	5	4964	5	0.00
08/08/2022	2044 On 02-November-23	11.55	Call	Bond Future	4932	5	4932	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
08/08/2022	2044 On 02-November-23	11.57	Call	Bond Future	4995	5	4995	5	0.00
08/08/2022	2044 On 02-November-23	11.57	Put	Bond Future	5846	6	5846	6	0.00
08/08/2022	2044 On 02-November-23	11.55	Put	Bond Future	5910	6	5910	6	0.00
08/08/2022	2044 On 02-November-23	11.56	Put	Bond Future	5878	6	5878	6	0.00
08/08/2022	2046 On 04-August-22			Bond Future	117.31	117.3147	117.3147	117.3147	0.00
08/08/2022	2046 On 03-November-22			Bond Future	117.22	117.2037	117.2228	117.2037	15,983.00
08/08/2022	2046 On 02-February-23			Bond Future	119.32	119.3024	119.3208	119.3024	0.00
08/08/2022	2046 On 04-May-23			Bond Future	119.51	119.4928	119.5111	119.4928	0.00
08/08/2022	2046 On 03-August-23			Bond Future	121.98	121.9667	121.9845	121.9667	0.00
08/08/2022	2046 On 02-November-23			Bond Future	122.03	122.0099	122.0283	122.0099	0.00
08/08/2022	2050 On 04-August-22			Bond Future	119.02	119.0217	119.0217	119.0217	0.00
08/08/2022	2050 On 03-November-22			Bond Future	121.05	120.5814	121.0454	120.5814	9,910.00
08/08/2022	2050 On 02-February-23			Bond Future	121.09	120.6163	121.0872	120.6163	0.00
08/08/2022	2050 On 04-May-23			Bond Future	123.35	122.8718	123.3511	122.8718	0.00
08/08/2022	2050 On 03-August-23			Bond Future	123.70	123.2119	123.7002	123.2119	0.00
08/08/2022	2050 On 02-November-23			Bond Future	125.89	125.3901	125.8875	125.3901	0.00
08/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	AL37 On 03-November-22			Index Future	830.34	829.1760	830.3410	829.1760	0.00
08/08/2022	AL37 On 02-February-23			Index Future	844.99	843.8240	844.9860	843.8240	0.00
08/08/2022	AL37 On 04-May-23			Index Future	860.57	859.4020	860.5730	859.4020	0.00
08/08/2022	AL37 On 03-August-23			Index Future	878.16	876.9800	878.1580	876.9800	0.00
08/08/2022	AL37 On 02-November-23			Index Future	893.52	892.3150	893.5210	892.3150	0.00
08/08/2022	AL7T On 03-November-22			Index Future	959.31	957.4800	959.3100	957.4800	0.00
08/08/2022	AL7T On 02-February-23			Index Future	976.23	974.3940	976.2290	974.3940	0.00
08/08/2022	AL7T On 04-May-23			Index Future	994.24	992.3820	994.2380	992.3820	0.00
08/08/2022	AL7T On 03-August-23			Index Future	1014.56	1012.6810	1014.5550	1012.6810	0.00
08/08/2022	AL7T On 02-November-23			Index Future	1032.30	1030.3880	1032.3040	1030.3880	0.00
08/08/2022	ALBI On 03-November-22			Index Future	848.25	846.2770	848.2480	846.2770	138.00
08/08/2022	ALBI On 02-February-23			Index Future	863.21	861.2270	863.2090	861.2270	0.00
08/08/2022	ALBI On 04-May-23			Index Future	879.13	877.1260	879.1320	877.1260	0.00
08/08/2022	ALBI On 03-August-23			Index Future	897.10	895.0670	897.0970	895.0670	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
08/08/2022	ALBI On 02-November-23			Index Future	912.79	910.7180	912.7910	910.7180	0.00
08/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2022	ES33 On 04-August-22			Bond Future	11.87	76.4474	11.8650	76.4474	0.00
08/08/2022	ES33 On 03-November-22			Bond Future	12.04	73.8264	12.0359	73.8264	0.00
08/08/2022	ES33 On 02-February-23			Bond Future	12.22	75.1489	12.2222	75.1489	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2022	ES33 On 04-May-23			Bond Future	12.40	72.7637	12.4003	72.7637	0.00
08/08/2022	ES33 On 03-August-23			Bond Future	12.55	74.2741	12.5529	74.2741	0.00
08/08/2022	ES33 On 02-November-23			Bond Future	12.77	71.7949	12.7680	71.7949	0.00
08/08/2022	ES42 On 04-August-22			Bond Future	12.20	75.0659	12.2000	75.0659	0.00
08/08/2022	ES42 On 03-November-22			Bond Future	12.31	72.2020	12.3059	72.2020	0.00
08/08/2022	ES42 On 02-February-23			Bond Future	12.47	73.4972	12.4672	73.4972	4,769.00
08/08/2022	ES42 On 04-May-23			Bond Future	12.63	70.6107	12.6280	70.6107	0.00
08/08/2022	ES42 On 03-August-23			Bond Future	12.76	72.0799	12.7624	72.0799	0.00
08/08/2022	ES42 On 02-November-23			Bond Future	12.95	69.0901	12.9494	69.0901	0.00
08/08/2022	GOVI On 03-November-22			GOVI	836.37	834.4260	836.3650	834.4260	869.00
08/08/2022	GOVI On 03-November-22	820.43	Call	GOVI	159350	14	159350	14	0.00
08/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	159550	14	159550	14	0.00
08/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	159450	14	159450	14	0.00
08/08/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
08/08/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
08/08/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
08/08/2022	GOVI On 02-February-23			GOVI	851.12	849.1660	851.1160	849.1660	0.00
08/08/2022	GOVI On 02-February-23	850.84	Call	GOVI	2760	0	2760	0	0.00
08/08/2022	GOVI On 02-February-23	850.82	Call	GOVI	2960	0	2960	0	0.00
08/08/2022	GOVI On 02-February-23	850.83	Call	GOVI	2860	0	2860	0	0.00
08/08/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	2	0	2	0.00
08/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	2	0	2	0.00
08/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	2	0	2	0.00
08/08/2022	GOVI On 04-May-23			GOVI	866.82	864.8430	866.8160	864.8430	0.00
08/08/2022	GOVI On 04-May-23	852.88	Call	GOVI	139360	12	139360	12	0.00
08/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	139460	12	139460	12	0.00
08/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	139560	12	139560	12	0.00
08/08/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
08/08/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
08/08/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
08/08/2022	GOVI On 03-August-23			GOVI	884.53	882.5330	884.5290	882.5330	0.00
08/08/2022	GOVI On 03-August-23	837.23	Call	GOVI	472990	45	472990	45	0.00
08/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	473190	45	473190	45	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
08/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	473090	45	473090	45	0.00
08/08/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
08/08/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
08/08/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
08/08/2022	GOVI On 02-November-23			GOVI	900.00	897.9650	900.0030	897.9650	0.00
08/08/2022	GOVI On 02-November-23	885.80	Call	GOVI	142030	12	142030	12	0.00
08/08/2022	GOVI On 02-November-23	885.81	Call	GOVI	141930	12	141930	12	0.00
08/08/2022	GOVI On 02-November-23	885.82	Call	GOVI	141830	12	141830	12	0.00
08/08/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
08/08/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
08/08/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
08/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/08/2022	IGOV On 03-November-22			Index Future	325.50	324.9970	325.4980	324.9970	703.00
08/08/2022	IGOV On 02-February-23			Index Future	331.32	330.8160	331.3170	330.8160	0.00
08/08/2022	IGOV On 04-May-23			Index Future	337.51	337.0010	337.5060	337.0010	0.00
08/08/2022	IGOV On 03-August-23			Index Future	344.48	343.9690	344.4780	343.9690	0.00
08/08/2022	IGOV On 02-November-23			Index Future	350.58	350.0570	350.5780	350.0570	0.00
08/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
08/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
08/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
08/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
08/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
08/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
08/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
08/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
08/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
08/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
08/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
08/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
08/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
08/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
08/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
08/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	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
08/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
08/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/08/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.75	94.2450	5.7450	94.2450	0.00
08/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.83	94.1050	5.8250	94.1050	0.00
08/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.43	93.5150	6.4300	93.5150	0.00
08/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.53	93.4000	6.5300	93.4000	0.00
08/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.00	92.8800	6.9950	92.8800	68.00
08/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.08	92.7800	7.0800	92.7800	0.00
08/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.40	92.4500	7.4000	92.4500	0.00
08/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.67	92.1600	7.6650	92.1600	0.00
08/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	7.85	91.9700	7.8450	91.9700	75.00
08/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	7.76	92.0150	7.7550	92.0150	272.00
08/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	7.86	91.8700	7.8600	91.8700	0.00
08/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.82	91.9050	7.8200	91.9050	0.00
08/08/2022	R023 On 04-August-22			Bond Future	6.92	103.8721	6.9200	103.8721	0.00
08/08/2022	R023 On 03-November-22			Bond Future	7.38	101.5840	7.3804	101.5840	24,229.00
08/08/2022	R023 On 03-November-22	6.27	Call	Bond Future	1	0	1	0	0.00
08/08/2022	R023 On 03-November-22	6.25	Call	Bond Future	1	0	1	0	0.00
08/08/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	1	0	0.00
08/08/2022	R023 On 03-November-22	6.26	Put	Bond Future	344	0	344	0	0.00
08/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	347	0	347	0	0.00
08/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	341	0	341	0	0.00
08/08/2022	R035 On 04-August-22			Bond Future	10.93	90.0589	10.9300	90.0589	0.00
08/08/2022	R035 On 03-November-22			Bond Future	11.06	86.9443	11.0631	86.9443	60,084.00
08/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	134	0	134	0	582.00
08/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	501	0	501	0	976.00
08/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	2420	2	2420	2	0.00
08/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	2387	2	2387	2	0.00
08/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	918	1	918	1	0.00
08/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	2453	2	2453	2	0.00
08/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	9088	9	9088	9	0.00
08/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	1946	2	1946	2	0.00
08/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	2129	2	2129	2	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	2381	3	2381	3	582.00
08/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	206	0	206	0	976.00
08/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	1939	2	1939	2	0.00
08/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	3920	4	3920	4	582.00
08/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	1990	2	1990	2	0.00
08/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	1965	2	1965	2	0.00
08/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	2207	2	2207	2	0.00
08/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	5209	5	5209	5	0.00
08/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	7994	8	7994	8	0.00
08/08/2022	R035 On 02-February-23			Bond Future	11.21	88.4802	11.2088	88.4802	72,176.00
08/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	5870	6	5870	6	0.00
08/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	11113	11	11113	11	0.00
08/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	2624	3	2624	3	976.00
08/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	2653	3	2653	3	0.00
08/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	2110	2	2110	2	0.00
08/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	981	1	981	1	976.00
08/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	1599	2	1599	2	388.00
08/08/2022	R035 On 02-February-23	10.87	Call	Bond Future	2136	2	2136	2	0.00
08/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	5712	6	5712	6	0.00
08/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	2162	2	2162	2	0.00
08/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	1642	2	1642	2	0.00
08/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	1517	1	1517	1	0.00
08/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	458	0	458	0	582.00
08/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	489	0	489	0	0.00
08/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	522	1	522	1	388.00
08/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	9163	9	9163	9	0.00
08/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	5159	5	5159	5	0.00
08/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	4996	5	4996	5	0.00
08/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	8697	9	8697	9	0.00
08/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	4915	5	4915	5	582.00
08/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	6500	7	6500	7	0.00
08/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	4102	4	4102	4	0.00
08/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	496	1	496	1	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	4136	4	4136	4	0.00
08/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	8929	9	8929	9	0.00
08/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	4171	4	4171	4	0.00
08/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	3523	4	3523	4	582.00
08/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	3553	4	3553	4	0.00
08/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	1555	2	1555	2	388.00
08/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	1613	2	1613	2	0.00
08/08/2022	R035 On 04-May-23			Bond Future	11.34	85.6163	11.3422	85.6163	0.00
08/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	3459	3	3459	3	0.00
08/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	1577	2	1577	2	491.00
08/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	816	1	816	1	388.00
08/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	7778	8	7778	8	0.00
08/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	3316	3	3316	3	491.00
08/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	3401	3	3401	3	0.00
08/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	3430	3	3430	3	0.00
08/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	1920	2	1920	2	388.00
08/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	10642	10	10642	10	0.00
08/08/2022	R035 On 04-May-23	13.18	Put	Bond Future	1051	1	1051	1	491.00
08/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	6295	6	6295	6	0.00
08/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	1747	2	1747	2	388.00
08/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	4158	4	4158	4	0.00
08/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	9942	10	9942	10	0.00
08/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	7061	7	7061	7	0.00
08/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	4303	4	4303	4	0.00
08/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	4216	4	4216	4	0.00
08/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	4187	4	4187	4	0.00
08/08/2022	R035 On 03-August-23			Bond Future	11.45	87.3738	11.4514	87.3738	0.00
08/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	6033	6	6033	6	0.00
08/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	6067	6	6067	6	0.00
08/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	6101	6	6101	6	0.00
08/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	3117	3	3117	3	0.00
08/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	3136	3	3136	3	0.00
08/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	3155	3	3155	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
08/08/2022	R035 On 02-November-23			Bond Future	11.62	84.3995	11.6181	84.3995	0.00
08/08/2022	R035 On 02-November-23	11.43	Call	Bond Future	4231	4	4231	4	0.00
08/08/2022	R035 On 02-November-23	11.41	Call	Bond Future	4177	4	4177	4	0.00
08/08/2022	R035 On 02-November-23	11.42	Call	Bond Future	4204	4	4204	4	0.00
08/08/2022	R035 On 02-November-23	11.42	Put	Bond Future	5293	5	5293	5	0.00
08/08/2022	R035 On 02-November-23	11.41	Put	Bond Future	5321	5	5321	5	0.00
08/08/2022	R035 On 02-November-23	11.43	Put	Bond Future	5265	5	5265	5	0.00
08/08/2022	R186 On 04-August-22			Bond Future	8.90	107.0946	8.9000	107.0946	0.00
08/08/2022	R186 On 03-November-22			Bond Future	9.04	108.7801	9.0416	108.7801	66,200.00
08/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	263	0	263	0	4,310.00
08/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	506	0	506	0	0.00
08/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	967	1	967	1	0.00
08/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	486	0	486	0	0.00
08/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	496	0	496	0	0.00
08/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	2260	2	2260	2	0.00
08/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	1426	2	1426	2	4,310.00
08/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	2286	2	2286	2	0.00
08/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	2234	2	2234	2	0.00
08/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	3136	3	3136	3	0.00
08/08/2022	R186 On 02-February-23			Bond Future	9.19	105.4042	9.1909	105.4042	0.00
08/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	572	1	572	1	0.00
08/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	564	1	564	1	0.00
08/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	556	1	556	1	0.00
08/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	3462	4	3462	4	0.00
08/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	3436	4	3436	4	0.00
08/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	3410	4	3410	4	0.00
08/08/2022	R186 On 04-May-23			Bond Future	9.34	107.3530	9.3357	107.3530	0.00
08/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	1219	1	1219	1	0.00
08/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	1207	1	1207	1	0.00
08/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	1232	1	1232	1	0.00
08/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	2792	3	2792	3	0.00
08/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	2810	3	2810	3	0.00
08/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	2773	3	2773	3	0.00

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08/08/2022	R186 On 03-August-23			Bond Future	9.43	104.2515	9.4253	104.2515	0.00
08/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	2684	3	2684	3	0.00
08/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	2648	3	2648	3	0.00
08/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	2665	3	2665	3	0.00
08/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	1762	2	1762	2	0.00
08/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	1773	2	1773	2	0.00
08/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	1752	2	1752	2	0.00
08/08/2022	R186 On 02-November-23			Bond Future	9.65	106.0675	9.6481	106.0675	0.00
08/08/2022	R186 On 02-November-23	9.39	Call	Bond Future	1930	2	1930	2	0.00
08/08/2022	R186 On 02-November-23	9.38	Call	Bond Future	1915	2	1915	2	0.00
08/08/2022	R186 On 02-November-23	9.40	Call	Bond Future	1944	2	1944	2	0.00
08/08/2022	R186 On 02-November-23	9.40	Put	Bond Future	2612	3	2612	3	0.00
08/08/2022	R186 On 02-November-23	9.38	Put	Bond Future	2637	3	2637	3	0.00
08/08/2022	R186 On 02-November-23	9.39	Put	Bond Future	2624	3	2624	3	0.00
08/08/2022	R197 On 04-August-22			Bond Future	331.54	331.5355	331.5355	331.5355	0.00
08/08/2022	R197 On 03-November-22			Bond Future	336.89	336.8642	336.8876	336.8642	831.00
08/08/2022	R197 On 02-February-23			Bond Future	334.09	334.0705	334.0912	334.0705	0.00
08/08/2022	R197 On 04-May-23			Bond Future	340.34	340.3189	340.3384	340.3189	0.00
08/08/2022	R197 On 03-August-23			Bond Future	338.24	338.2179	338.2355	338.2179	0.00
08/08/2022	R197 On 02-November-23			Bond Future	344.21	344.1938	344.2128	344.1938	0.00
08/08/2022	R202 On 04-August-22			Bond Future	247.21	247.2083	247.2083	247.2083	0.00
08/08/2022	R202 On 03-November-22			Bond Future	251.18	251.1399	251.1803	251.1399	6,140.00
08/08/2022	R202 On 02-February-23			Bond Future	250.99	250.9487	250.9872	250.9487	460.00
08/08/2022	R202 On 04-May-23			Bond Future	255.68	255.6411	255.6792	255.6411	0.00
08/08/2022	R202 On 03-August-23			Bond Future	256.11	256.0728	256.1101	256.0728	0.00
08/08/2022	R202 On 02-November-23			Bond Future	260.64	260.6003	260.6389	260.6003	0.00
08/08/2022	R209 On 04-August-22			Bond Future	10.92	69.5281	10.9150	69.5281	0.00
08/08/2022	R209 On 03-November-22			Bond Future	11.03	67.4141	11.0293	67.4141	18,801.00
08/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	209	0	209	0	9,500.00
08/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	1865	2	1865	2	0.00
08/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	3391	3	3391	3	0.00
08/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	735	1	735	1	0.00
08/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	1810	2	1810	2	0.00

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08/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	1838	2	1838	2	0.00
08/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	19	0	19	0	6,000.00
08/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	47	0	47	0	0.00
08/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	1893	2	1893	2	0.00
08/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	5289	5	5289	5	0.00
08/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	476	1	476	1	9,500.00
08/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	1889	2	1889	2	0.00
08/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	3583	4	3583	4	0.00
08/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	8752	9	8752	9	0.00
08/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	10294	10	10294	10	0.00
08/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	1939	2	1939	2	0.00
08/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	1964	2	1964	2	8,750.00
08/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	994	1	994	1	0.00
08/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	1914	2	1914	2	0.00
08/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	5904	6	5904	6	6,000.00
08/08/2022	R209 On 02-February-23			Bond Future	11.15	68.6058	11.1541	68.6058	2,066.00
08/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	1825	2	1825	2	0.00
08/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	1781	2	1781	2	0.00
08/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	1803	2	1803	2	0.00
08/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	3678	4	3678	4	0.00
08/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	3741	4	3741	4	0.00
08/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	3709	4	3709	4	0.00
08/08/2022	R209 On 04-May-23			Bond Future	11.27	66.7237	11.2734	66.7237	0.00
08/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	2920	3	2920	3	0.00
08/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	2870	3	2870	3	0.00
08/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	2895	3	2895	3	0.00
08/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	3778	4	3778	4	0.00
08/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	3805	4	3805	4	0.00
08/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	3752	4	3752	4	0.00
08/08/2022	R209 On 03-August-23			Bond Future	11.37	68.0941	11.3686	68.0941	0.00
08/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	5535	5	5535	5	0.00
08/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	5475	5	5475	5	0.00
08/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	5505	5	5505	5	0.00

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08/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	2729	3	2729	3	0.00
08/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	2763	3	2763	3	0.00
08/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	2746	3	2746	3	0.00
08/08/2022	R209 On 02-November-23			Bond Future	11.51	66.1330	11.5110	66.1330	0.00
08/08/2022	R209 On 02-November-23	11.35	Call	Bond Future	3775	4	3775	4	0.00
08/08/2022	R209 On 02-November-23	11.33	Call	Bond Future	3726	4	3726	4	0.00
08/08/2022	R209 On 02-November-23	11.34	Call	Bond Future	3750	4	3750	4	0.00
08/08/2022	R209 On 02-November-23	11.34	Put	Bond Future	4592	5	4592	5	0.00
08/08/2022	R209 On 02-November-23	11.33	Put	Bond Future	4617	5	4617	5	0.00
08/08/2022	R209 On 02-November-23	11.35	Put	Bond Future	4567	5	4567	5	0.00
08/08/2022	R210 On 04-August-22			Bond Future	225.47	225.4728	225.4728	225.4728	0.00
08/08/2022	R210 On 03-November-22			Bond Future	226.61	226.4793	226.6138	226.4793	732.00
08/08/2022	R210 On 02-February-23			Bond Future	230.67	230.5340	230.6689	230.5340	300.00
08/08/2022	R210 On 04-May-23			Bond Future	231.89	231.7513	231.8876	231.7513	0.00
08/08/2022	R210 On 03-August-23			Bond Future	236.69	236.5475	236.6851	236.5475	0.00
08/08/2022	R210 On 02-November-23			Bond Future	237.67	237.5274	237.6682	237.5274	0.00
08/08/2022	R213 On 04-August-22			Bond Future	10.58	83.2823	10.5750	83.2823	0.00
08/08/2022	R213 On 03-November-22			Bond Future	10.74	80.9674	10.7380	80.9674	33,851.00
08/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	48	0	48	0	200.00
08/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	293	0	293	0	0.00
08/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	971	1	971	1	0.00
08/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	646	1	646	1	0.00
08/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	410	0	410	0	0.00
08/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	57	0	57	0	476.00
08/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	936	1	936	1	0.00
08/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	954	1	954	1	0.00
08/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	919	1	919	1	0.00
08/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	2665	3	2665	3	200.00
08/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	2603	3	2603	3	0.00
08/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	2634	3	2634	3	0.00
08/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	7738	8	7738	8	0.00
08/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	4059	4	4059	4	200.00
08/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	3263	3	3263	3	476.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	2573	3	2573	3	0.00
08/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	4639	5	4639	5	476.00
08/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	8046	8	8046	8	0.00
08/08/2022	R213 On 02-February-23			Bond Future	10.90	82.3976	10.8972	82.3976	0.00
08/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	1453	1	1453	1	912.00
08/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	1107	1	1107	1	0.00
08/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	231	0	231	0	476.00
08/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	1093	1	1093	1	0.00
08/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	829	1	829	1	0.00
08/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	6409	6	6409	6	0.00
08/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	1122	1	1122	1	0.00
08/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	1313	1	1313	1	0.00
08/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	3854	4	3854	4	476.00
08/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	753	1	753	1	912.00
08/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	4267	4	4267	4	0.00
08/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	3616	4	3616	4	0.00
08/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	4300	4	4300	4	0.00
08/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	8664	9	8664	9	0.00
08/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	5001	5	5001	5	476.00
08/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	4234	4	4234	4	0.00
08/08/2022	R213 On 04-May-23			Bond Future	11.04	80.3714	11.0443	80.3714	0.00
08/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	2277	2	2277	2	0.00
08/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	2257	2	2257	2	0.00
08/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	2298	2	2298	2	0.00
08/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	3616	4	3616	4	0.00
08/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	3665	4	3665	4	0.00
08/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	3641	4	3641	4	0.00
08/08/2022	R213 On 03-August-23			Bond Future	11.16	82.0202	11.1636	82.0202	0.00
08/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	4508	4	4508	4	0.00
08/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	4481	4	4481	4	0.00
08/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	4535	4	4535	4	0.00
08/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	2566	3	2566	3	0.00
08/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	2581	3	2581	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
08/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	2551	3	2551	3	0.00
08/08/2022	R213 On 02-November-23			Bond Future	11.35	79.9035	11.3548	79.9035	0.00
08/08/2022	R213 On 02-November-23	11.12	Call	Bond Future	3091	3	3091	3	0.00
08/08/2022	R213 On 02-November-23	11.11	Call	Bond Future	3069	3	3069	3	0.00
08/08/2022	R213 On 02-November-23	11.13	Call	Bond Future	3112	3	3112	3	0.00
08/08/2022	R213 On 02-November-23	11.13	Put	Bond Future	4062	4	4062	4	0.00
08/08/2022	R213 On 02-November-23	11.11	Put	Bond Future	4104	4	4104	4	0.00
08/08/2022	R213 On 02-November-23	11.12	Put	Bond Future	4083	4	4083	4	0.00
08/08/2022	R214 On 04-August-22			Bond Future	11.05	67.2892	11.0500	67.2892	0.00
08/08/2022	R214 On 03-November-22			Bond Future	11.16	64.9666	11.1610	64.9666	25,310.00
08/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	2563	2	2563	2	0.00
08/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	2596	3	2596	3	0.00
08/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	2530	2	2530	2	0.00
08/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	1516	2	1516	2	0.00
08/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	1537	2	1537	2	0.00
08/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	1558	2	1558	2	0.00
08/08/2022	R214 On 02-February-23			Bond Future	11.28	66.1143	11.2810	66.1143	65,489.00
08/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	2385	2	2385	2	0.00
08/08/2022	R214 On 02-February-23	11.07	Call	Bond Future	2333	2	2333	2	0.00
08/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	2359	2	2359	2	0.00
08/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	3460	4	3460	4	0.00
08/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	3489	4	3489	4	0.00
08/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	3430	4	3430	4	0.00
08/08/2022	R214 On 04-May-23			Bond Future	11.39	64.0409	11.3897	64.0409	0.00
08/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	3570	3	3570	3	0.00
08/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	3514	3	3514	3	0.00
08/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	3542	3	3542	3	0.00
08/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	3647	4	3647	4	0.00
08/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	3672	4	3672	4	0.00
08/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	3622	4	3622	4	0.00
08/08/2022	R214 On 03-August-23			Bond Future	11.48	65.3554	11.4779	65.3554	0.00
08/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	6138	6	6138	6	0.00
08/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	6075	6	6075	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
08/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	6107	6	6107	6	0.00
08/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	2724	3	2724	3	0.00
08/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	2740	3	2740	3	0.00
08/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	2707	3	2707	3	0.00
08/08/2022	R214 On 02-November-23			Bond Future	11.61	63.2010	11.6104	63.2010	0.00
08/08/2022	R214 On 02-November-23	11.45	Call	Bond Future	4071	4	4071	4	0.00
08/08/2022	R214 On 02-November-23	11.47	Call	Bond Future	4123	4	4123	4	0.00
08/08/2022	R214 On 02-November-23	11.46	Call	Bond Future	4097	4	4097	4	0.00
08/08/2022	R214 On 02-November-23	11.46	Put	Bond Future	4881	5	4881	5	0.00
08/08/2022	R214 On 02-November-23	11.45	Put	Bond Future	4907	5	4907	5	0.00
08/08/2022	R214 On 02-November-23	11.47	Put	Bond Future	4854	5	4854	5	0.00
08/08/2022	R248 On 04-August-22			Bond Future	11.08	84.1710	11.0800	84.1710	0.00
08/08/2022	R248 On 03-November-22			Bond Future	11.18	81.0588	11.1809	81.0588	258,800.00
08/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	2945	3	2945	3	0.00
08/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	2985	3	2985	3	0.00
08/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	5624	5	5624	5	1,650.00
08/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	3024	3	3024	3	0.00
08/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	2565	2	2565	2	1,650.00
08/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	2433	3	2433	3	0.00
08/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	2132	2	2132	2	0.00
08/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	2104	2	2104	2	0.00
08/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	929	1	929	1	0.00
08/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	2076	2	2076	2	0.00
08/08/2022	R248 On 02-February-23			Bond Future	11.30	82.4908	11.3010	82.4908	0.00
08/08/2022	R248 On 02-February-23	11.10	Call	Bond Future	2974	3	2974	3	2,700.00
08/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	2845	3	2845	3	0.00
08/08/2022	R248 On 02-February-23	10.40	Call	Bond Future	1180	1	1180	1	2,700.00
08/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	2877	3	2877	3	0.00
08/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	2909	3	2909	3	0.00
08/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	4428	5	4428	5	0.00
08/08/2022	R248 On 02-February-23	11.10	Put	Bond Future	4353	5	4353	5	0.00
08/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	4465	5	4465	5	0.00
08/08/2022	R248 On 02-February-23	10.40	Put	Bond Future	7703	8	7703	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
08/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	4503	5	4503	5	0.00
08/08/2022	R248 On 04-May-23			Bond Future	11.41	79.5796	11.4097	79.5796	0.00
08/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	4156	4	4156	4	0.00
08/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	4190	4	4190	4	0.00
08/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	4224	4	4224	4	0.00
08/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	4623	5	4623	5	0.00
08/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	4656	5	4656	5	0.00
08/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	4688	5	4688	5	0.00
08/08/2022	R248 On 03-August-23			Bond Future	11.50	81.2136	11.4980	81.2136	0.00
08/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	7330	7	7330	7	0.00
08/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	7369	7	7369	7	0.00
08/08/2022	R248 On 03-August-23	12.11	Call	Bond Future	7408	7	7408	7	0.00
08/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	3573	4	3573	4	0.00
08/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	3594	4	3594	4	0.00
08/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	3615	4	3615	4	0.00
08/08/2022	R248 On 02-November-23			Bond Future	11.63	78.1951	11.6303	78.1951	0.00
08/08/2022	R248 On 02-November-23	11.49	Call	Bond Future	5178	5	5178	5	0.00
08/08/2022	R248 On 02-November-23	11.47	Call	Bond Future	5113	5	5113	5	0.00
08/08/2022	R248 On 02-November-23	11.48	Call	Bond Future	5145	5	5145	5	0.00
08/08/2022	R248 On 02-November-23	11.49	Put	Bond Future	6088	6	6088	6	0.00
08/08/2022	R248 On 02-November-23	11.47	Put	Bond Future	6155	6	6155	6	0.00
08/08/2022	R248 On 02-November-23	11.48	Put	Bond Future	6121	6	6121	6	0.00