



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 MONTHLY STATISTICS REPORT

For September 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	2025 On 03-November-22			Bond Future	165.35	166.1358	165.3532	166.1358	7,182.00
28/09/2022	2025 On 02-February-23			Bond Future	166.77	167.5763	166.7716	167.5763	232.00
28/09/2022	2025 On 04-May-23			Bond Future	170.24	171.0690	170.2430	171.0690	0.00
28/09/2022	2025 On 03-August-23			Bond Future	172.06	172.9000	172.0553	172.9000	0.00
28/09/2022	2025 On 02-November-23			Bond Future	175.63	176.4924	175.6301	176.4924	0.00
28/09/2022	2029 On 03-November-22			Bond Future	119.39	120.0550	119.3889	120.0550	1,099.00
28/09/2022	2029 On 02-February-23			Bond Future	121.65	122.3321	121.6481	122.3321	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2022	2029 On 04-May-23			Bond Future	122.87	123.5762	122.8747	123.5762	0.00
28/09/2022	2029 On 03-August-23			Bond Future	125.46	126.1777	125.4604	126.1777	0.00
28/09/2022	2029 On 02-November-23			Bond Future	126.72	127.4470	126.7151	127.4470	0.00
28/09/2022	2030 On 03-November-22			Bond Future	10.86	88.1624	10.8596	88.1624	62,343.00
28/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	55	0	55	0	0.00
28/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	112	0	112	0	500.00
28/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	3377	3	3377	3	0.00
28/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	59	0	59	0	0.00
28/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	63	0	63	0	0.00
28/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	2	0	2	0	500.00
28/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	5387	5	5387	5	0.00
28/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	3544	3	3544	3	0.00
28/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	3125	3	3125	3	0.00
28/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	3587	4	3587	4	0.00
28/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	276	0	276	0	500.00
28/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	3630	4	3630	4	0.00
28/09/2022	2030 On 02-February-23			Bond Future	11.02	85.8074	11.0178	85.8074	5,200.00
28/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	3434	4	3434	4	5,000.00
28/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	2270	2	2270	2	0.00
28/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	2369	2	2369	2	0.00
28/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	471	0	471	0	0.00
28/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	340	0	340	0	388.00
28/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	56	0	56	0	102.00
28/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	92	0	92	0	388.00
28/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	416	0	416	0	0.00
28/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	316	0	316	0	0.00
28/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	2866	3	2866	3	5,000.00
28/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	455	0	455	0	0.00
28/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	463	0	463	0	0.00
28/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	322	0	322	0	0.00
28/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	115	0	115	0	0.00
28/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	86	0	86	0	0.00
28/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	252	0	252	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
28/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	6398	6	6398	6	102.00
28/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	10334	10	10334	10	0.00
28/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	9223	9	9223	9	0.00
28/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	9033	9	9033	9	0.00
28/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	8468	8	8468	8	0.00
28/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	5250	5	5250	5	102.00
28/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	4980	5	4980	5	0.00
28/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	1443	1	1443	1	0.00
28/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1756	2	1756	2	388.00
28/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	5849	6	5849	6	0.00
28/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	5687	6	5687	6	0.00
28/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	5809	6	5809	6	0.00
28/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	5057	5	5057	5	0.00
28/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	5019	5	5019	5	0.00
28/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1829	2	1829	2	0.00
28/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	1168	1	1168	1	0.00
28/09/2022	2030 On 04-May-23			Bond Future	11.15	87.5792	11.1540	87.5792	0.00
28/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	6575	7	6575	7	0.00
28/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	3761	4	3761	4	0.00
28/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	4949	5	4949	5	0.00
28/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	6355	6	6355	6	0.00
28/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	1398	1	1398	1	0.00
28/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	1582	2	1582	2	350.00
28/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	417	0	417	0	150.00
28/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	3037	3	3037	3	0.00
28/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	1217	1	1217	1	479.00
28/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	1366	1	1366	1	0.00
28/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	1382	1	1382	1	0.00
28/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	465	0	465	0	479.00
28/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	535	1	535	1	388.00
28/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	204	0	204	0	388.00
28/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	723	1	723	1	1,080.00
28/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	5753	6	5753	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
28/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	9754	10	9754	10	0.00
28/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	7370	7	7370	7	0.00
28/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	6566	6	6566	6	0.00
28/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	7002	7	7002	7	0.00
28/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	4057	4	4057	4	0.00
28/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	4085	4	4085	4	0.00
28/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	4374	4	4374	4	0.00
28/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	2260	2	2260	2	150.00
28/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	3734	4	3734	4	0.00
28/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	4029	4	4029	4	0.00
28/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	928	1	928	1	479.00
28/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	1326	1	1326	1	1,080.00
28/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1831	2	1831	2	388.00
28/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	878	1	878	1	350.00
28/09/2022	2030 On 03-August-23			Bond Future	11.30	85.3972	11.2988	85.3972	0.00
28/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	6282	6	6282	6	0.00
28/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	2985	3	2985	3	0.00
28/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	7183	7	7183	7	0.00
28/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	2939	3	2939	3	0.00
28/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	1235	1	1235	1	1,012.00
28/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	1596	2	1596	2	350.00
28/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	2962	3	2962	3	0.00
28/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2736	3	2736	3	0.00
28/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	4289	4	4289	4	0.00
28/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2772	3	2772	3	0.00
28/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	1006	1	1006	1	350.00
28/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	4995	5	4995	5	0.00
28/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	1225	1	1225	1	1,012.00
28/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2754	3	2754	3	0.00
28/09/2022	2030 On 02-November-23			Bond Future	11.45	87.1533	11.4493	87.1533	0.00
28/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	1820	2	1820	2	0.00
28/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	1803	2	1803	2	0.00
28/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	1787	2	1787	2	0.00

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28/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	4397	4	4397	4	0.00
28/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	4372	4	4372	4	0.00
28/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	4348	4	4348	4	0.00
28/09/2022	2032 On 03-November-22			Bond Future	11.34	83.4469	11.3373	83.4469	172,697.00
28/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
28/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
28/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	1890	2	1890	2	0.00
28/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	4795	5	4795	5	0.00
28/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	135	0	135	0	0.00
28/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	142	0	142	0	750.00
28/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	1575	2	1575	2	0.00
28/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	7	0	7	0	500.00
28/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	81	0	81	0	0.00
28/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	3	0	3	0	0.00
28/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	54	0	54	0	0.00
28/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
28/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
28/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	4	0	4	0	0.00
28/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	6184	6	6184	6	180.00
28/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	7515	7	7515	7	0.00
28/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	6458	6	6458	6	454.00
28/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	10733	11	10733	11	0.00
28/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	10147	10	10147	10	0.00
28/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	4094	4	4094	4	180.00
28/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	11027	11	11027	11	0.00
28/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	4441	4	4441	4	454.00
28/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	5912	6	5912	6	0.00
28/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	1015	1	1015	1	7,500.00
28/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	3571	3	3571	3	0.00
28/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	3618	3	3618	3	0.00
28/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	163	0	163	0	750.00
28/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	835	1	835	1	500.00
28/09/2022	2032 On 02-February-23			Bond Future	11.49	85.0092	11.4948	85.0092	18.00

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28/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	3372	3	3372	3	0.00
28/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	6497	7	6497	7	0.00
28/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	459	0	459	0	0.00
28/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	468	0	468	0	0.00
28/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	302	0	302	0	0.00
28/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	53	0	53	0	454.00
28/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	2926	3	2926	3	0.00
28/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	477	1	477	1	0.00
28/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	574	1	574	1	0.00
28/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	769	1	769	1	750.00
28/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	337	0	337	0	500.00
28/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	75	0	75	0	500.00
28/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	193	0	193	0	750.00
28/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	8376	8	8376	8	0.00
28/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	10794	11	10794	11	0.00
28/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	6881	7	6881	7	0.00
28/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	4926	5	4926	5	0.00
28/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	5623	6	5623	6	454.00
28/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	6056	6	6056	6	0.00
28/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1982	2	1982	2	0.00
28/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	11694	12	11694	12	0.00
28/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	7171	7	7171	7	454.00
28/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	6100	6	6100	6	0.00
28/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	6145	6	6145	6	0.00
28/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	670	1	670	1	750.00
28/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1711	2	1711	2	500.00
28/09/2022	2032 On 04-May-23			Bond Future	11.63	82.5998	11.6283	82.5998	0.00
28/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1078	1	1078	1	400.00
28/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	1453	2	1453	2	0.00
28/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	1470	2	1470	2	0.00
28/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	1487	2	1487	2	0.00
28/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	2450	3	2450	3	400.00
28/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	8797	9	8797	9	0.00

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28/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	784	1	784	1	400.00
28/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	5107	5	5107	5	0.00
28/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	5140	5	5140	5	0.00
28/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	5174	5	5174	5	0.00
28/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	6075	6	6075	6	0.00
28/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	3693	4	3693	4	0.00
28/09/2022	2032 On 03-August-23			Bond Future	11.76	84.3221	11.7633	84.3221	2,600.00
28/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	3376	3	3376	3	0.00
28/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	3402	3	3402	3	0.00
28/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	3765	4	3765	4	5,000.00
28/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	3427	4	3427	4	0.00
28/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	3396	3	3396	3	0.00
28/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	3132	3	3132	3	0.00
28/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	3417	3	3417	3	0.00
28/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	3438	3	3438	3	0.00
28/09/2022	2032 On 02-November-23			Bond Future	11.91	81.8956	11.9128	81.8956	0.00
28/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	2182	2	2182	2	0.00
28/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	2200	2	2200	2	0.00
28/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	2219	2	2219	2	0.00
28/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	5349	5	5349	5	0.00
28/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	5378	5	5378	5	0.00
28/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	5407	5	5407	5	0.00
28/09/2022	2033 On 03-November-22			Bond Future	111.56	113.1703	111.5568	113.1703	1,415.00
28/09/2022	2033 On 02-February-23			Bond Future	113.67	115.3169	113.6678	115.3169	6,141.00
28/09/2022	2033 On 04-May-23			Bond Future	114.64	116.3271	114.6407	116.3271	0.00
28/09/2022	2033 On 03-August-23			Bond Future	117.05	118.7760	117.0530	118.7760	0.00
28/09/2022	2033 On 02-November-23			Bond Future	118.04	119.8011	118.0426	119.8011	0.00
28/09/2022	2037 On 03-November-22			Bond Future	11.80	80.0378	11.7957	80.0378	60,747.00
28/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	365	0	365	0	0.00
28/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	390	0	390	0	0.00
28/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	377	0	377	0	0.00
28/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	3196	3	3196	3	0.00
28/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	3243	3	3243	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
28/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	3149	3	3149	3	0.00
28/09/2022	2037 On 02-February-23			Bond Future	11.94	77.2804	11.9397	77.2804	76,247.00
28/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	926	1	926	1	636.00
28/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	850	1	850	1	0.00
28/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	2934	3	2934	3	0.00
28/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	821	1	821	1	0.00
28/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	836	1	836	1	0.00
28/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	6066	6	6066	6	0.00
28/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	6112	6	6112	6	0.00
28/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	6019	6	6019	6	0.00
28/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	5791	6	5791	6	0.00
28/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	2766	3	2766	3	636.00
28/09/2022	2037 On 04-May-23			Bond Future	12.07	78.8769	12.0657	78.8769	0.00
28/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	2808	3	2808	3	400.00
28/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	9410	10	9410	10	0.00
28/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	1750	2	1750	2	0.00
28/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	1242	1	1242	1	400.00
28/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	1711	2	1711	2	0.00
28/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	1730	2	1730	2	0.00
28/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	6009	6	6009	6	0.00
28/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	7195	7	7195	7	0.00
28/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	6049	6	6049	6	0.00
28/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	1103	1	1103	1	400.00
28/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	5970	6	5970	6	0.00
28/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	4386	4	4386	4	0.00
28/09/2022	2037 On 03-August-23			Bond Future	12.20	76.2634	12.1970	76.2634	0.00
28/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	3940	4	3940	4	0.00
28/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	3912	4	3912	4	0.00
28/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	3884	4	3884	4	0.00
28/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	4296	4	4296	4	0.00
28/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	4271	4	4271	4	0.00
28/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	4245	4	4245	4	0.00
28/09/2022	2037 On 02-November-23			Bond Future	12.33	77.8317	12.3287	77.8317	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
28/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	2511	3	2511	3	0.00
28/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	2490	3	2490	3	0.00
28/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	2532	3	2532	3	0.00
28/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	6740	7	6740	7	0.00
28/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	6704	7	6704	7	0.00
28/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	6668	7	6668	7	0.00
28/09/2022	2038 On 03-November-22			Bond Future	126.33	125.8758	126.3315	125.8758	5,628.00
28/09/2022	2038 On 02-February-23			Bond Future	126.80	126.3389	126.7978	126.3389	0.00
28/09/2022	2038 On 04-May-23			Bond Future	129.44	128.9728	129.4376	128.9728	0.00
28/09/2022	2038 On 03-August-23			Bond Future	130.17	129.6967	130.1705	129.6967	0.00
28/09/2022	2038 On 02-November-23			Bond Future	132.88	132.3914	132.8750	132.3914	0.00
28/09/2022	2040 On 03-November-22			Bond Future	11.87	81.8049	11.8737	81.8049	61,195.00
28/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
28/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	601	1	601	1	0.00
28/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	9	0	9	0	1,467.00
28/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	453	1	453	1	0.00
28/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	31	0	31	0	0.00
28/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	310	0	310	0	1,467.00
28/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	18	0	18	0	1,078.00
28/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	1955	2	1955	2	0.00
28/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	4147	4	4147	4	0.00
28/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	424	1	424	1	0.00
28/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	439	1	439	1	0.00
28/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	212	0	212	0	1,078.00
28/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	4460	4	4460	4	0.00
28/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	3340	3	3340	3	0.00
28/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	1197	1	1197	1	0.00
28/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	8350	8	8350	8	0.00
28/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	3906	4	3906	4	0.00
28/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	6974	7	6974	7	0.00
28/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	7655	7	7655	7	0.00
28/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	2914	3	2914	3	0.00
28/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	385	0	385	0	1,078.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	3439	3	3439	3	0.00
28/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	3389	3	3389	3	0.00
28/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	11993	12	11993	12	0.00
28/09/2022	2040 On 02-February-23			Bond Future	12.01	78.8302	12.0134	78.8302	64,691.00
28/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	3194	3	3194	3	0.00
28/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	856	1	856	1	0.00
28/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	871	1	871	1	0.00
28/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	134	0	134	0	0.00
28/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	144	0	144	0	388.00
28/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	3768	4	3768	4	0.00
28/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	3873	4	3873	4	0.00
28/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	886	1	886	1	0.00
28/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	996	1	996	1	621.00
28/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	665	1	665	1	388.00
28/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	628	1	628	1	0.00
28/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	7327	7	7327	7	0.00
28/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	6130	6	6130	6	0.00
28/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	2860	3	2860	3	621.00
28/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	6480	6	6480	6	0.00
28/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	2375	2	2375	2	388.00
28/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	2442	2	2442	2	0.00
28/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	12102	12	12102	12	0.00
28/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	7493	7	7493	7	0.00
28/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	12315	12	12315	12	0.00
28/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	6531	6	6531	6	0.00
28/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	6582	6	6582	6	0.00
28/09/2022	2040 On 04-May-23			Bond Future	12.14	80.4589	12.1355	80.4589	0.00
28/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	8671	9	8671	9	0.00
28/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	1984	2	1984	2	0.00
28/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	2118	2	2118	2	486.00
28/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	826	1	826	1	486.00
28/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1077	1	1077	1	388.00
28/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	376	0	376	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	1962	2	1962	2	0.00
28/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	6122	6	6122	6	0.00
28/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	2006	2	2006	2	0.00
28/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	6297	6	6297	6	0.00
28/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	9751	10	9751	10	0.00
28/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	2503	2	2503	2	388.00
28/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1568	2	1568	2	486.00
28/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	6380	6	6380	6	0.00
28/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	13303	13	13303	13	0.00
28/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	8704	8	8704	8	0.00
28/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	6093	6	6093	6	0.00
28/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	6338	6	6338	6	0.00
28/09/2022	2040 On 03-August-23			Bond Future	12.26	77.6280	12.2625	77.6280	0.00
28/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	4234	4	4234	4	0.00
28/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	4204	4	4204	4	0.00
28/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	4265	4	4265	4	0.00
28/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	4451	4	4451	4	0.00
28/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	4505	4	4505	4	0.00
28/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	4478	4	4478	4	0.00
28/09/2022	2040 On 02-November-23			Bond Future	12.39	79.2244	12.3894	79.2244	0.00
28/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	2696	3	2696	3	0.00
28/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	2674	3	2674	3	0.00
28/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	2651	3	2651	3	0.00
28/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	7427	7	7427	7	0.00
28/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	7349	7	7349	7	0.00
28/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	7388	7	7388	7	0.00
28/09/2022	2044 On 03-November-22			Bond Future	11.86	78.6767	11.8602	78.6767	73,559.00
28/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	450	1	450	1	0.00
28/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	465	1	465	1	0.00
28/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
28/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	10	0	10	0	1,647.00
28/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	34	0	34	0	0.00
28/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	481	1	481	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
28/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	330	0	330	0	1,647.00
28/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	3905	4	3905	4	0.00
28/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	3382	3	3382	3	0.00
28/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	3332	3	3332	3	0.00
28/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	7042	7	7042	7	0.00
28/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	8460	8	8460	8	0.00
28/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	12241	12	12241	12	0.00
28/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	3432	3	3432	3	0.00
28/09/2022	2044 On 02-February-23			Bond Future	11.99	75.7685	11.9920	75.7685	31,719.00
28/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	998	1	998	1	0.00
28/09/2022	2044 On 02-February-23	11.20	Call	Bond Future	1066	1	1066	1	1,300.00
28/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	3086	3	3086	3	0.00
28/09/2022	2044 On 02-February-23	11.90	Call	Bond Future	2771	3	2771	3	1,300.00
28/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	965	1	965	1	0.00
28/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	981	1	981	1	0.00
28/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	6353	6	6353	6	0.00
28/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	6404	6	6404	6	0.00
28/09/2022	2044 On 02-February-23	11.90	Put	Bond Future	3329	3	3329	3	0.00
28/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	3038	3	3038	3	4,000.00
28/09/2022	2044 On 02-February-23	11.20	Put	Bond Future	6101	6	6101	6	0.00
28/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	6302	6	6302	6	0.00
28/09/2022	2044 On 04-May-23			Bond Future	12.11	77.3340	12.1068	77.3340	0.00
28/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	2105	2	2105	2	0.00
28/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	2916	3	2916	3	0.00
28/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	3646	4	3646	4	0.00
28/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	2082	2	2082	2	0.00
28/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	2059	2	2059	2	0.00
28/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	6387	6	6387	6	0.00
28/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	5081	5	5081	5	4,115.00
28/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	6344	6	6344	6	0.00
28/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	4283	4	4283	4	4,115.00
28/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	6302	6	6302	6	0.00
28/09/2022	2044 On 03-August-23			Bond Future	12.23	74.5632	12.2258	74.5632	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
28/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	4267	4	4267	4	0.00
28/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	4206	4	4206	4	0.00
28/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	4237	4	4237	4	0.00
28/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	4621	4	4621	4	0.00
28/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	4650	5	4650	5	0.00
28/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	4593	4	4593	4	0.00
28/09/2022	2044 On 02-November-23			Bond Future	12.34	76.0966	12.3444	76.0966	0.00
28/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	2732	3	2732	3	0.00
28/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	2756	3	2756	3	0.00
28/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	2779	3	2779	3	0.00
28/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	7448	7	7448	7	0.00
28/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	7489	7	7489	7	0.00
28/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	7529	7	7529	7	0.00
28/09/2022	2046 On 03-November-22			Bond Future	110.91	112.9647	110.9109	112.9647	16,541.00
28/09/2022	2046 On 02-February-23			Bond Future	113.01	115.1073	113.0098	115.1073	0.00
28/09/2022	2046 On 04-May-23			Bond Future	113.31	115.4558	113.3117	115.4558	0.00
28/09/2022	2046 On 03-August-23			Bond Future	115.70	117.8869	115.6966	117.8869	0.00
28/09/2022	2046 On 02-November-23			Bond Future	115.98	118.2113	115.9760	118.2113	0.00
28/09/2022	2050 On 03-November-22			Bond Future	113.50	115.4066	113.4963	115.4066	12,556.00
28/09/2022	2050 On 02-February-23			Bond Future	113.50	115.4538	113.5020	115.4538	0.00
28/09/2022	2050 On 04-May-23			Bond Future	115.87	117.8606	115.8651	117.8606	0.00
28/09/2022	2050 On 03-August-23			Bond Future	116.09	118.1293	116.0913	118.1293	0.00
28/09/2022	2050 On 02-November-23			Bond Future	118.50	120.5837	118.5034	120.5837	0.00
28/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	AL37 On 03-November-22			Index Future	819.18	819.9260	819.1820	819.9260	0.00
28/09/2022	AL37 On 02-February-23			Index Future	834.48	835.2520	834.4820	835.2520	0.00
28/09/2022	AL37 On 04-May-23			Index Future	851.65	852.4380	851.6450	852.4380	0.00
28/09/2022	AL37 On 03-August-23			Index Future	869.37	870.1810	869.3680	870.1810	0.00
28/09/2022	AL37 On 02-November-23			Index Future	887.24	888.0720	887.2420	888.0720	0.00
28/09/2022	AL7T On 03-November-22			Index Future	934.56	936.0760	934.5590	936.0760	0.00
28/09/2022	AL7T On 02-February-23			Index Future	952.01	953.5730	952.0140	953.5730	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
28/09/2022	AL7T On 04-May-23			Index Future	971.59	973.1940	971.5940	973.1940	0.00
28/09/2022	AL7T On 03-August-23			Index Future	991.81	993.4500	991.8140	993.4500	0.00
28/09/2022	AL7T On 02-November-23			Index Future	1012.21	1013.8760	1012.2050	1013.8760	0.00
28/09/2022	ALBI On 03-November-22			Index Future	820.09	822.0870	820.0860	822.0870	123.00
28/09/2022	ALBI On 02-February-23			Index Future	835.40	837.4540	835.4030	837.4540	0.00
28/09/2022	ALBI On 04-May-23			Index Future	852.59	854.6860	852.5850	854.6860	0.00
28/09/2022	ALBI On 03-August-23			Index Future	870.33	872.4750	870.3280	872.4750	0.00
28/09/2022	ALBI On 02-November-23			Index Future	888.22	890.4130	888.2220	890.4130	0.00
28/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	C442 On 25-April-42			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
28/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/09/2022	ES33 On 03-November-22			Bond Future	12.63	71.4259	12.6260	71.4259	0.00
28/09/2022	ES33 On 02-February-23			Bond Future	12.82	72.7807	12.8218	72.7807	350.00
28/09/2022	ES33 On 04-May-23			Bond Future	12.99	70.5023	12.9915	70.5023	0.00
28/09/2022	ES33 On 03-August-23			Bond Future	13.16	71.9881	13.1644	71.9881	0.00
28/09/2022	ES33 On 02-November-23			Bond Future	13.35	69.6885	13.3545	69.6885	0.00
28/09/2022	ES42 On 03-November-22			Bond Future	12.90	69.4190	12.9029	69.4190	0.00
28/09/2022	ES42 On 02-February-23			Bond Future	13.08	70.7373	13.0751	70.7373	4,769.00
28/09/2022	ES42 On 04-May-23			Bond Future	13.23	67.9489	13.2321	67.9489	0.00
28/09/2022	ES42 On 03-August-23			Bond Future	13.39	69.3822	13.3868	69.3822	0.00
28/09/2022	ES42 On 02-November-23			Bond Future	13.56	66.5612	13.5563	66.5612	0.00
28/09/2022	GOVI On 03-November-22			GOVI	808.53	810.4940	808.5280	810.4940	867.00
28/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	118820	10	118820	10	0.00
28/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	118920	10	118920	10	0.00
28/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	119020	10	119020	10	0.00
28/09/2022	GOVI On 02-February-23			GOVI	823.63	825.6440	823.6290	825.6440	0.00
28/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	272010	25	272010	25	0.00
28/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	271910	25	271910	25	0.00
28/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	272110	25	272110	25	0.00
28/09/2022	GOVI On 04-May-23			GOVI	840.57	842.6330	840.5680	842.6330	0.00
28/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	122920	10	122920	10	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
28/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	123020	10	123020	10	0.00
28/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	123120	10	123120	10	0.00
28/09/2022	GOVI On 03-August-23			GOVI	858.06	860.1710	858.0610	860.1710	0.00
28/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	208310	23	208310	23	0.00
28/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	208510	23	208510	23	0.00
28/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	208410	23	208410	23	0.00
28/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 02-November-23			GOVI	875.70	877.8560	875.7030	877.8560	0.00
28/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
28/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	101070	8	101070	8	0.00
28/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	101170	8	101170	8	0.00
28/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	100970	8	100970	8	0.00
28/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/09/2022	IGOV On 03-November-22			Index Future	317.06	319.3830	317.0640	319.3830	702.00
28/09/2022	IGOV On 02-February-23			Index Future	323.06	325.4320	323.0640	325.4320	0.00
28/09/2022	IGOV On 04-May-23			Index Future	329.78	332.2050	329.7840	332.2050	0.00
28/09/2022	IGOV On 03-August-23			Index Future	336.72	339.1940	336.7220	339.1940	0.00
28/09/2022	IGOV On 02-November-23			Index Future	343.72	346.2420	343.7180	346.2420	0.00
28/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
28/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.56	93.4050	6.5550	93.4050	0.00
28/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.65	93.2950	6.6500	93.2950	0.00
28/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.47	92.5650	7.4650	92.5650	68.00
28/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.51	92.3850	7.5100	92.3850	0.00
28/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	8.12	91.9150	8.1200	91.9150	0.00
28/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.21	91.7950	8.2050	91.7950	0.00
28/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.59	91.4250	8.5900	91.4250	0.00
28/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.68	91.3400	8.6750	91.3400	75.00
28/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.72	91.3100	8.7150	91.3100	272.00
28/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.74	91.2800	8.7400	91.2800	0.00
28/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.73	91.3300	8.7300	91.3300	0.00
28/09/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.84	91.2100	8.8350	91.2100	0.00
28/09/2022	R023 On 03-November-22			Bond Future	7.38	101.5821	7.3834	101.5821	23,207.00
28/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
28/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
28/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
28/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	344	0	344	0	0.00
28/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	347	0	347	0	0.00
28/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	340	0	340	0	0.00
28/09/2022	R035 On 03-November-22			Bond Future	11.66	83.9184	11.6604	83.9184	61,013.00
28/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
28/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	5	0	5	0	976.00
28/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	327	0	327	0	0.00
28/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	339	0	339	0	0.00
28/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	26	0	26	0	0.00
28/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	351	0	351	0	0.00
28/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	5569	6	5569	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
28/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	193	0	193	0	0.00
28/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	244	0	244	0	976.00
28/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	4075	4	4075	4	582.00
28/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	132	0	132	0	976.00
28/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	3282	3	3282	3	0.00
28/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	6473	6	6473	6	582.00
28/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	3329	3	3329	3	0.00
28/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	3768	4	3768	4	0.00
28/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	3376	3	3376	3	0.00
28/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	8159	8	8159	8	0.00
28/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	11306	11	11306	11	0.00
28/09/2022	R035 On 02-February-23			Bond Future	11.82	85.4896	11.8154	85.4896	107,181.00
28/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	3261	3	3261	3	0.00
28/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	7893	8	7893	8	0.00
28/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	993	1	993	1	976.00
28/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	1010	1	1010	1	0.00
28/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	720	1	720	1	0.00
28/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	733	1	733	1	0.00
28/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	239	0	239	0	976.00
28/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	475	1	475	1	388.00
28/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	3135	3	3135	3	0.00
28/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	746	1	746	1	0.00
28/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	495	1	495	1	0.00
28/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	438	0	438	0	0.00
28/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	80	0	80	0	582.00
28/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	88	0	88	0	0.00
28/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	97	0	97	0	388.00
28/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	11693	11	11693	11	0.00
28/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	12206	12	12206	12	0.00
28/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	7501	7	7501	7	0.00
28/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	7293	7	7293	7	0.00
28/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	7189	7	7189	7	582.00
28/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	9179	9	9179	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	6107	6	6107	6	0.00
28/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	697	1	697	1	976.00
28/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	11949	12	11949	12	0.00
28/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	6154	6	6154	6	0.00
28/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	6201	6	6201	6	0.00
28/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	5301	5	5301	5	582.00
28/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	5344	5	5344	5	0.00
28/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	2367	2	2367	2	388.00
28/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	2457	2	2457	2	0.00
28/09/2022	R035 On 04-May-23			Bond Future	11.94	82.7466	11.9411	82.7466	0.00
28/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	1783	2	1783	2	0.00
28/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	279	0	279	0	388.00
28/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	635	1	635	1	491.00
28/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	5198	5	5198	5	0.00
28/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	7758	8	7758	8	0.00
28/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	1686	2	1686	2	491.00
28/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	1744	2	1744	2	0.00
28/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	1764	2	1764	2	0.00
28/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	816	1	816	1	388.00
28/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	8501	8	8501	8	0.00
28/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	1477	1	1477	1	491.00
28/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	2478	2	2478	2	388.00
28/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	5793	6	5793	6	0.00
28/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	9429	9	9429	9	0.00
28/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	12716	12	12716	12	0.00
28/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	5983	6	5983	6	0.00
28/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	5869	6	5869	6	0.00
28/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	5831	6	5831	6	0.00
28/09/2022	R035 On 03-August-23			Bond Future	12.07	84.4716	12.0697	84.4716	0.00
28/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	3724	4	3724	4	0.00
28/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	3751	4	3751	4	0.00
28/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	3779	4	3779	4	0.00
28/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	4147	4	4147	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
28/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	4173	4	4173	4	0.00
28/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	4198	4	4198	4	0.00
28/09/2022	R035 On 02-November-23			Bond Future	12.21	81.7030	12.2132	81.7030	0.00
28/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	2449	3	2449	3	0.00
28/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	2408	3	2408	3	0.00
28/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	2428	3	2428	3	0.00
28/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	6673	7	6673	7	0.00
28/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	6708	7	6708	7	0.00
28/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	6638	6	6638	6	0.00
28/09/2022	R186 On 03-November-22			Bond Future	9.47	107.5247	9.4696	107.5247	63,214.00
28/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
28/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	96	0	96	0	0.00
28/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	7	0	7	0	0.00
28/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	6	0	6	0	0.00
28/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	7	0	7	0	0.00
28/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	3248	3	3248	3	0.00
28/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	2031	2	2031	2	4,310.00
28/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	3282	3	3282	3	0.00
28/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	3213	3	3213	3	0.00
28/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	4350	4	4350	4	0.00
28/09/2022	R186 On 02-February-23			Bond Future	9.62	104.2375	9.6200	104.2375	0.00
28/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	178	0	178	0	0.00
28/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	175	0	175	0	0.00
28/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	171	0	171	0	0.00
28/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	4473	4	4473	4	0.00
28/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	4443	4	4443	4	0.00
28/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	4412	4	4412	4	0.00
28/09/2022	R186 On 04-May-23			Bond Future	9.73	106.3883	9.7284	106.3883	0.00
28/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	629	1	629	1	0.00
28/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	638	1	638	1	0.00
28/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	646	1	646	1	0.00
28/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	3410	3	3410	3	0.00
28/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	3387	3	3387	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
28/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	3434	3	3434	3	0.00
28/09/2022	R186 On 03-August-23			Bond Future	9.84	103.2992	9.8418	103.2992	0.00
28/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	1837	2	1837	2	0.00
28/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	1806	2	1806	2	0.00
28/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	1821	2	1821	2	0.00
28/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	2111	2	2111	2	0.00
28/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	2124	2	2124	2	0.00
28/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	2098	2	2098	2	0.00
28/09/2022	R186 On 02-November-23			Bond Future	9.98	105.4234	9.9822	105.4234	0.00
28/09/2022	R186 On 02-November-23	10.42	Call	Bond Future	2805	3	2805	3	0.00
28/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1258	1	1258	1	0.00
28/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1270	1	1270	1	0.00
28/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1282	1	1282	1	0.00
28/09/2022	R186 On 02-November-23	9.15	Call	Bond Future	1006	1	1006	1	1,715.00
28/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2840	3	2840	3	0.00
28/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2855	3	2855	3	0.00
28/09/2022	R186 On 02-November-23	9.15	Put	Bond Future	3243	3	3243	3	0.00
28/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2870	3	2870	3	0.00
28/09/2022	R186 On 02-November-23	10.42	Put	Bond Future	1653	2	1653	2	1,715.00
28/09/2022	R197 On 03-November-22			Bond Future	336.36	336.1772	336.3568	336.1772	831.00
28/09/2022	R197 On 02-February-23			Bond Future	333.81	333.6439	333.8121	333.6439	0.00
28/09/2022	R197 On 04-May-23			Bond Future	340.76	340.5995	340.7618	340.5995	0.00
28/09/2022	R197 On 03-August-23			Bond Future	338.74	338.5810	338.7450	338.5810	0.00
28/09/2022	R197 On 02-November-23			Bond Future	345.78	345.6158	345.7832	345.6158	0.00
28/09/2022	R202 On 03-November-22			Bond Future	246.41	247.4531	246.4124	247.4531	6,206.00
28/09/2022	R202 On 02-February-23			Bond Future	246.34	247.4144	246.3429	247.4144	460.00
28/09/2022	R202 On 04-May-23			Bond Future	251.47	252.5710	251.4704	252.5710	0.00
28/09/2022	R202 On 03-August-23			Bond Future	251.88	253.0070	251.8817	253.0070	0.00
28/09/2022	R202 On 02-November-23			Bond Future	257.12	258.2639	257.1151	258.2639	0.00
28/09/2022	R209 On 03-November-22			Bond Future	11.65	64.6678	11.6514	64.6678	19,095.00
28/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	1	0	1	0	7,750.00
28/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	862	1	862	1	1,300.00
28/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	186	0	186	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
28/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	15	0	15	0	0.00
28/09/2022	R209 On 03-November-22	10.90	Call	Bond Future	118	0	118	0	1,300.00
28/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	179	0	179	0	0.00
28/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	194	0	194	0	0.00
28/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
28/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
28/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	2260	2	2260	2	0.00
28/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	201	0	201	0	0.00
28/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	3340	3	3340	3	0.00
28/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	6005	6	6005	6	0.00
28/09/2022	R209 On 03-November-22	10.90	Put	Bond Future	3941	4	3941	4	0.00
28/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	590	1	590	1	7,750.00
28/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	11848	12	11848	12	0.00
28/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	13417	13	13417	13	0.00
28/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	3385	3	3385	3	0.00
28/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	3475	3	3475	3	6,000.00
28/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	3430	3	3430	3	0.00
28/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	1607	2	1607	2	0.00
28/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	8838	9	8838	9	6,000.00
28/09/2022	R209 On 02-February-23			Bond Future	11.79	65.8785	11.7853	65.8785	2,066.00
28/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	587	1	587	1	0.00
28/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	576	1	576	1	0.00
28/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	566	1	566	1	0.00
28/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	5572	5	5572	5	0.00
28/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	5658	6	5658	6	0.00
28/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	5615	5	5615	5	0.00
28/09/2022	R209 On 04-May-23			Bond Future	11.90	64.0836	11.8990	64.0836	1,250.00
28/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	1431	2	1431	2	0.00
28/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	1255	1	1255	1	0.00
28/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	4770	5	4770	5	0.00
28/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	1398	1	1398	1	0.00
28/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	1414	1	1414	1	0.00
28/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	323	0	323	0	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	10260	10	10260	10	0.00
28/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	5352	5	5352	5	0.00
28/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	5387	5	5387	5	0.00
28/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	2020	2	2020	2	7,500.00
28/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	5709	6	5709	6	7,500.00
28/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	5317	5	5317	5	0.00
28/09/2022	R209 On 03-August-23			Bond Future	12.01	65.4198	12.0126	65.4198	0.00
28/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	3313	3	3313	3	0.00
28/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	3289	3	3289	3	0.00
28/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	3265	3	3265	3	0.00
28/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	3605	4	3605	4	0.00
28/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	3650	4	3650	4	0.00
28/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	3627	4	3627	4	0.00
28/09/2022	R209 On 02-November-23			Bond Future	12.14	63.6132	12.1357	63.6132	0.00
28/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	2124	2	2124	2	0.00
28/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	2106	2	2106	2	0.00
28/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	2088	2	2088	2	0.00
28/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	5931	6	5931	6	0.00
28/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	5899	6	5899	6	0.00
28/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	5867	6	5867	6	0.00
28/09/2022	R210 On 03-November-22			Bond Future	227.34	227.4476	227.3356	227.4476	430.00
28/09/2022	R210 On 02-February-23			Bond Future	231.64	231.7618	231.6374	231.7618	300.00
28/09/2022	R210 On 04-May-23			Bond Future	233.35	233.4830	233.3500	233.4830	0.00
28/09/2022	R210 On 03-August-23			Bond Future	238.26	238.3987	238.2608	238.3987	0.00
28/09/2022	R210 On 02-November-23			Bond Future	239.99	240.1306	239.9908	240.1306	0.00
28/09/2022	R213 On 03-November-22			Bond Future	11.21	79.0165	11.2149	79.0165	33,632.00
28/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
28/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
28/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	35	0	35	0	0.00
28/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
28/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	5	0	5	0	0.00
28/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
28/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	30	0	30	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
28/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	32	0	32	0	0.00
28/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	28	0	28	0	0.00
28/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	3965	4	3965	4	200.00
28/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	3874	4	3874	4	0.00
28/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	3919	4	3919	4	0.00
28/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	9874	10	9874	10	0.00
28/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	4814	5	4814	5	476.00
28/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	5841	6	5841	6	200.00
28/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	3828	4	3828	4	0.00
28/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	6538	6	6538	6	476.00
28/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	10190	10	10190	10	0.00
28/09/2022	R213 On 02-February-23			Bond Future	11.38	80.4958	11.3780	80.4958	0.00
28/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	558	1	558	1	912.00
28/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	384	0	384	0	0.00
28/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	50	0	50	0	476.00
28/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	376	0	376	0	0.00
28/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	391	0	391	0	0.00
28/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	486	1	486	1	0.00
28/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	4447	5	4447	5	0.00
28/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	254	0	254	0	0.00
28/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	940	1	940	1	912.00
28/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	5693	6	5693	6	0.00
28/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	4871	5	4871	5	0.00
28/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	5177	5	5177	5	476.00
28/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	5734	6	5734	6	0.00
28/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	10633	11	10633	11	0.00
28/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	6575	6	6575	6	476.00
28/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	5653	6	5653	6	0.00
28/09/2022	R213 On 04-May-23			Bond Future	11.51	78.6015	11.5086	78.6015	0.00
28/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	1229	1	1229	1	0.00
28/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	1215	1	1215	1	0.00
28/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	1243	1	1243	1	0.00
28/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	4586	5	4586	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
28/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	4648	5	4648	5	0.00
28/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	4617	5	4617	5	0.00
28/09/2022	R213 On 03-August-23			Bond Future	11.64	80.2398	11.6436	80.2398	0.00
28/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	2985	3	2985	3	0.00
28/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	2963	3	2963	3	0.00
28/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	3008	3	3008	3	0.00
28/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	3084	3	3084	3	0.00
28/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	3103	3	3103	3	0.00
28/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	3065	3	3065	3	0.00
28/09/2022	R213 On 02-November-23			Bond Future	11.80	78.3359	11.7984	78.3359	0.00
28/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	1901	2	1901	2	0.00
28/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	1884	2	1884	2	0.00
28/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	1917	2	1917	2	0.00
28/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	4700	5	4700	5	0.00
28/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	4752	5	4752	5	0.00
28/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	4726	5	4726	5	0.00
28/09/2022	R214 On 03-November-22			Bond Future	11.78	62.1194	11.7841	62.1194	24,788.00
28/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	401	0	401	0	0.00
28/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	414	0	414	0	0.00
28/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	388	0	388	0	0.00
28/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	2621	2	2621	2	0.00
28/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	2662	3	2662	3	0.00
28/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	2703	3	2703	3	0.00
28/09/2022	R214 On 02-February-23			Bond Future	11.91	63.2824	11.9140	63.2824	64,507.00
28/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	848	1	848	1	0.00
28/09/2022	R214 On 02-February-23	11.80	Call	Bond Future	2258	2	2258	2	1,600.00
28/09/2022	R214 On 02-February-23	11.10	Call	Bond Future	863	1	863	1	1,600.00
28/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	820	1	820	1	0.00
28/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	834	1	834	1	0.00
28/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	5216	5	5216	5	0.00
28/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	5258	5	5258	5	0.00
28/09/2022	R214 On 02-February-23	11.80	Put	Bond Future	2829	3	2829	3	0.00
28/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	5175	5	5175	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
28/09/2022	R214 On 02-February-23	11.10	Put	Bond Future	5134	5	5134	5	0.00
28/09/2022	R214 On 04-May-23			Bond Future	12.02	61.2873	12.0187	61.2873	0.00
28/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	1764	2	1764	2	0.00
28/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	1745	2	1745	2	0.00
28/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	1725	2	1725	2	0.00
28/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	5097	5	5097	5	0.00
28/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	5063	5	5063	5	0.00
28/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	5029	5	5029	5	0.00
28/09/2022	R214 On 03-August-23			Bond Future	12.12	62.5650	12.1246	62.5650	0.00
28/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	3780	4	3780	4	0.00
28/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	3754	4	3754	4	0.00
28/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	3728	4	3728	4	0.00
28/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	3653	4	3653	4	0.00
28/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	3631	4	3631	4	0.00
28/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	3609	3	3609	3	0.00
28/09/2022	R214 On 02-November-23			Bond Future	12.24	60.5516	12.2412	60.5516	0.00
28/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	2254	2	2254	2	0.00
28/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	2217	2	2217	2	0.00
28/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	2236	2	2236	2	0.00
28/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	6147	6	6147	6	0.00
28/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	6182	6	6182	6	0.00
28/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	6113	6	6113	6	0.00
28/09/2022	R248 On 03-November-22			Bond Future	11.78	77.6141	11.7821	77.6141	247,887.00
28/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
28/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	1984	2	1984	2	0.00
28/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	429	1	429	1	874.00
28/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	444	1	444	1	0.00
28/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	15	0	15	0	874.00
28/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	28	0	28	0	0.00
28/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	459	1	459	1	0.00
28/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	300	0	300	0	0.00
28/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	4128	4	4128	4	0.00
28/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	3576	3	3576	3	0.00

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28/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	3523	3	3523	3	0.00
28/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	7424	7	7424	7	0.00
28/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	8158	8	8158	8	0.00
28/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	1248	1	1248	1	0.00
28/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	12877	13	12877	13	0.00
28/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	3471	3	3471	3	0.00
28/09/2022	R248 On 02-February-23			Bond Future	11.91	79.1041	11.9066	79.1041	0.00
28/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	1092	1	1092	1	0.00
28/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	1020	1	1020	1	0.00
28/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	273	0	273	0	0.00
28/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	1038	1	1038	1	0.00
28/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	1056	1	1056	1	0.00
28/09/2022	R248 On 02-February-23	11.70	Call	Bond Future	2542	0	2542	0	2,542.00
28/09/2022	R248 On 02-February-23	11.00	Call	Bond Future	919	0	919	0	2,542.00
28/09/2022	R248 On 02-February-23	11.00	Put	Bond Future	6913	0	6913	0	0.00
28/09/2022	R248 On 02-February-23	11.70	Put	Bond Future	3838	0	3838	0	0.00
28/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	6488	6	6488	6	0.00
28/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	6385	6	6385	6	0.00
28/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	6540	6	6540	6	0.00
28/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	10710	10	10710	10	0.00
28/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	6592	6	6592	6	0.00
28/09/2022	R248 On 04-May-23			Bond Future	12.01	76.2739	12.0145	76.2739	0.00
28/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	2102	2	2102	2	0.00
28/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	2126	2	2126	2	0.00
28/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	2150	2	2150	2	0.00
28/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	6393	6	6393	6	0.00
28/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	6436	6	6436	6	0.00
28/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	6480	6	6480	6	0.00
28/09/2022	R248 On 03-August-23			Bond Future	12.13	77.8265	12.1271	77.8265	0.00
28/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	4491	5	4491	5	0.00
28/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	4523	5	4523	5	0.00
28/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	4555	5	4555	5	0.00
28/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	4657	5	4657	5	0.00

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28/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	4685	5	4685	5	0.00
28/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	4714	5	4714	5	0.00
28/09/2022	R248 On 02-November-23			Bond Future	12.24	75.0041	12.2409	75.0041	0.00
28/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	2866	3	2866	3	0.00
28/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	2820	3	2820	3	0.00
28/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	2843	3	2843	3	0.00
28/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	7529	7	7529	7	0.00
28/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	7614	7	7614	7	0.00
28/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	7571	7	7571	7	0.00