



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 July 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	2025 On 04-August-22			Bond Future	161.73	161.6961	161.7328	161.6961	11,186.00
12/07/2022	2025 On 03-November-22			Bond Future	164.24	164.1619	164.2360	164.1619	0.00
12/07/2022	2025 On 02-February-23			Bond Future	165.40	165.3195	165.4005	165.3195	0.00
12/07/2022	2025 On 04-May-23			Bond Future	168.49	168.3802	168.4933	168.3802	0.00
12/07/2022	2025 On 03-August-23			Bond Future	170.17	157.6098	170.1662	157.6098	0.00
12/07/2022	2029 On 04-August-22			Bond Future	118.82	118.8015	118.8169	118.8015	2,742.00
12/07/2022	2029 On 03-November-22			Bond Future	119.41	119.3645	119.4071	119.3645	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
12/07/2022	2029 On 02-February-23			Bond Future	121.48	121.4330	121.4802	121.4330	0.00
12/07/2022	2029 On 04-May-23			Bond Future	122.46	122.3938	122.4644	122.3938	0.00
12/07/2022	2029 On 03-August-23			Bond Future	124.95	115.8016	124.9483	115.8016	0.00
12/07/2022	2030 On 04-August-22			Bond Future	10.94	86.1334	10.9369	86.1334	91,030.00
12/07/2022	2030 On 04-August-22	8.30	Call	Bond Future	0	0	0	0	800.00
12/07/2022	2030 On 04-August-22	9.05	Call	Bond Future	0	0	0	0	800.00
12/07/2022	2030 On 04-August-22	9.54	Call	Bond Future	0	0	0	0	0.00
12/07/2022	2030 On 04-August-22	9.55	Call	Bond Future	0	0	0	0	0.00
12/07/2022	2030 On 04-August-22	9.56	Call	Bond Future	0	0	0	0	0.00
12/07/2022	2030 On 04-August-22	10.95	Call	Bond Future	773	1	773	1	0.00
12/07/2022	2030 On 04-August-22	10.95	Put	Bond Future	714	0	714	0	800.00
12/07/2022	2030 On 04-August-22	9.56	Put	Bond Future	6539	6	6539	6	0.00
12/07/2022	2030 On 04-August-22	9.55	Put	Bond Future	6589	6	6589	6	0.00
12/07/2022	2030 On 04-August-22	9.54	Put	Bond Future	6639	6	6639	6	0.00
12/07/2022	2030 On 04-August-22	9.05	Put	Bond Future	9123	8	9123	8	0.00
12/07/2022	2030 On 04-August-22	8.30	Put	Bond Future	13091	12	13091	12	0.00
12/07/2022	2030 On 03-November-22			Bond Future	11.15	87.4265	11.1528	87.4265	18,969.00
12/07/2022	2030 On 03-November-22	10.20	Call	Bond Future	243	0	243	0	500.00
12/07/2022	2030 On 03-November-22	11.57	Call	Bond Future	2748	3	2748	3	0.00
12/07/2022	2030 On 03-November-22	10.09	Call	Bond Future	183	0	183	0	0.00
12/07/2022	2030 On 03-November-22	10.08	Call	Bond Future	179	0	179	0	0.00
12/07/2022	2030 On 03-November-22	9.70	Call	Bond Future	61	0	61	0	500.00
12/07/2022	2030 On 03-November-22	10.10	Call	Bond Future	188	0	188	0	0.00
12/07/2022	2030 On 03-November-22	10.10	Put	Bond Future	4966	4	4966	4	0.00
12/07/2022	2030 On 03-November-22	10.20	Put	Bond Future	4552	4	4552	4	0.00
12/07/2022	2030 On 03-November-22	9.70	Put	Bond Future	6744	6	6744	6	0.00
12/07/2022	2030 On 03-November-22	10.08	Put	Bond Future	5051	4	5051	4	0.00
12/07/2022	2030 On 03-November-22	10.09	Put	Bond Future	5009	4	5009	4	0.00
12/07/2022	2030 On 03-November-22	11.57	Put	Bond Future	945	1	945	1	500.00
12/07/2022	2030 On 02-February-23			Bond Future	11.36	84.9156	11.3577	84.9156	2,600.00
12/07/2022	2030 On 02-February-23	11.12	Call	Bond Future	1657	2	1657	2	0.00
12/07/2022	2030 On 02-February-23	11.16	Call	Bond Future	1738	2	1738	2	0.00
12/07/2022	2030 On 02-February-23	10.01	Call	Bond Future	302	0	302	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
12/07/2022	2030 On 02-February-23	9.83	Call	Bond Future	226	0	226	0	400.00
12/07/2022	2030 On 02-February-23	9.94	Call	Bond Future	269	0	269	0	0.00
12/07/2022	2030 On 02-February-23	9.79	Call	Bond Future	211	0	211	0	0.00
12/07/2022	2030 On 02-February-23	8.81	Call	Bond Future	35	0	35	0	102.00
12/07/2022	2030 On 02-February-23	9.08	Call	Bond Future	61	0	61	0	400.00
12/07/2022	2030 On 02-February-23	11.35	Call	Bond Future	2152	0	2152	0	5,000.00
12/07/2022	2030 On 02-February-23	9.99	Call	Bond Future	291	0	291	0	0.00
12/07/2022	2030 On 02-February-23	10.00	Call	Bond Future	296	0	296	0	0.00
12/07/2022	2030 On 02-February-23	9.80	Call	Bond Future	215	0	215	0	0.00
12/07/2022	2030 On 02-February-23	9.20	Call	Bond Future	76	0	76	0	0.00
12/07/2022	2030 On 02-February-23	9.04	Call	Bond Future	57	0	57	0	0.00
12/07/2022	2030 On 02-February-23	9.66	Call	Bond Future	170	0	170	0	0.00
12/07/2022	2030 On 02-February-23	9.66	Put	Bond Future	7772	7	7772	7	102.00
12/07/2022	2030 On 02-February-23	8.81	Put	Bond Future	11769	11	11769	11	0.00
12/07/2022	2030 On 02-February-23	9.04	Put	Bond Future	10650	10	10650	10	0.00
12/07/2022	2030 On 02-February-23	9.08	Put	Bond Future	10458	10	10458	10	0.00
12/07/2022	2030 On 02-February-23	9.20	Put	Bond Future	9886	9	9886	9	0.00
12/07/2022	2030 On 02-February-23	9.94	Put	Bond Future	6559	6	6559	6	102.00
12/07/2022	2030 On 02-February-23	10.01	Put	Bond Future	6267	6	6267	6	0.00
12/07/2022	2030 On 02-February-23	11.35	Put	Bond Future	2185	0	2185	0	0.00
12/07/2022	2030 On 02-February-23	11.16	Put	Bond Future	2581	2	2581	2	400.00
12/07/2022	2030 On 02-February-23	9.79	Put	Bond Future	7201	7	7201	7	0.00
12/07/2022	2030 On 02-February-23	9.83	Put	Bond Future	7028	6	7028	6	0.00
12/07/2022	2030 On 02-February-23	9.80	Put	Bond Future	7158	7	7158	7	0.00
12/07/2022	2030 On 02-February-23	9.99	Put	Bond Future	6349	6	6349	6	0.00
12/07/2022	2030 On 02-February-23	10.00	Put	Bond Future	6308	6	6308	6	0.00
12/07/2022	2030 On 02-February-23	11.12	Put	Bond Future	2672	2	2672	2	0.00
12/07/2022	2030 On 04-May-23			Bond Future	11.55	86.4728	11.5545	86.4728	0.00
12/07/2022	2030 On 04-May-23	12.50	Call	Bond Future	5075	6	5075	6	0.00
12/07/2022	2030 On 04-May-23	11.62	Call	Bond Future	2740	3	2740	3	0.00
12/07/2022	2030 On 04-May-23	12.04	Call	Bond Future	3790	4	3790	4	0.00
12/07/2022	2030 On 04-May-23	9.58	Call	Bond Future	249	0	249	0	150.00
12/07/2022	2030 On 04-May-23	10.54	Call	Bond Future	870	1	870	1	0.00

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12/07/2022	2030 On 04-May-23	11.34	Call	Bond Future	2127	2	2127	2	0.00
12/07/2022	2030 On 04-May-23	10.52	Call	Bond Future	848	1	848	1	0.00
12/07/2022	2030 On 04-May-23	10.53	Call	Bond Future	859	1	859	1	0.00
12/07/2022	2030 On 04-May-23	9.78	Call	Bond Future	326	0	326	0	400.00
12/07/2022	2030 On 04-May-23	10.00	Call	Bond Future	433	1	433	1	1,080.00
12/07/2022	2030 On 04-May-23	10.42	Call	Bond Future	745	1	745	1	500.00
12/07/2022	2030 On 04-May-23	9.67	Call	Bond Future	282	0	282	0	500.00
12/07/2022	2030 On 04-May-23	9.03	Call	Bond Future	108	0	108	0	400.00
12/07/2022	2030 On 04-May-23	9.03	Put	Bond Future	11321	11	11321	11	0.00
12/07/2022	2030 On 04-May-23	9.58	Put	Bond Future	8865	8	8865	8	0.00
12/07/2022	2030 On 04-May-23	9.67	Put	Bond Future	8481	8	8481	8	0.00
12/07/2022	2030 On 04-May-23	10.42	Put	Bond Future	5565	5	5565	5	0.00
12/07/2022	2030 On 04-May-23	10.00	Put	Bond Future	7126	7	7126	7	0.00
12/07/2022	2030 On 04-May-23	9.78	Put	Bond Future	8020	7	8020	7	0.00
12/07/2022	2030 On 04-May-23	10.53	Put	Bond Future	5196	5	5196	5	0.00
12/07/2022	2030 On 04-May-23	10.52	Put	Bond Future	5229	5	5229	5	0.00
12/07/2022	2030 On 04-May-23	11.34	Put	Bond Future	3013	3	3013	3	150.00
12/07/2022	2030 On 04-May-23	10.54	Put	Bond Future	5164	5	5164	5	0.00
12/07/2022	2030 On 04-May-23	12.04	Put	Bond Future	1830	2	1830	2	1,080.00
12/07/2022	2030 On 04-May-23	11.62	Put	Bond Future	2472	2	2472	2	400.00
12/07/2022	2030 On 04-May-23	12.50	Put	Bond Future	1310	1	1310	1	500.00
12/07/2022	2030 On 03-August-23			Bond Future	11.74	77.7796	11.7365	77.7796	0.00
12/07/2022	2030 On 03-August-23	11.36	Call	Bond Future	2088	0	2088	0	0.00
12/07/2022	2030 On 03-August-23	12.59	Call	Bond Future	4982	2	4982	2	0.00
12/07/2022	2030 On 03-August-23	11.35	Call	Bond Future	2069	0	2069	0	0.00
12/07/2022	2030 On 03-August-23	10.40	Call	Bond Future	779	0	779	0	1,012.00
12/07/2022	2030 On 03-August-23	11.34	Call	Bond Future	2050	0	2050	0	0.00
12/07/2022	2030 On 03-August-23	11.34	Put	Bond Future	3641	8	3641	8	0.00
12/07/2022	2030 On 03-August-23	11.36	Put	Bond Future	3597	8	3597	8	0.00
12/07/2022	2030 On 03-August-23	12.59	Put	Bond Future	1683	4	1683	4	1,012.00
12/07/2022	2030 On 03-August-23	10.40	Put	Bond Future	6298	11	6298	11	0.00
12/07/2022	2030 On 03-August-23	11.35	Put	Bond Future	3619	8	3619	8	0.00
12/07/2022	2032 On 04-August-22			Bond Future	11.39	85.5835	11.3869	85.5835	96,267.00

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12/07/2022	2032 On 04-August-22	11.89	Call	Bond Future	2657	3	2657	3	0.00
12/07/2022	2032 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	0.00
12/07/2022	2032 On 04-August-22	10.70	Call	Bond Future	21	0	21	0	0.00
12/07/2022	2032 On 04-August-22	11.00	Call	Bond Future	173	0	173	0	0.00
12/07/2022	2032 On 04-August-22	11.60	Call	Bond Future	1525	2	1525	2	0.00
12/07/2022	2032 On 04-August-22	10.21	Call	Bond Future	0	0	0	0	0.00
12/07/2022	2032 On 04-August-22	10.50	Call	Bond Future	3	0	3	0	900.00
12/07/2022	2032 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	0.00
12/07/2022	2032 On 04-August-22	9.40	Call	Bond Future	0	0	0	0	0.00
12/07/2022	2032 On 04-August-22	10.22	Call	Bond Future	0	0	0	0	0.00
12/07/2022	2032 On 04-August-22	9.80	Call	Bond Future	0	0	0	0	900.00
12/07/2022	2032 On 04-August-22	9.72	Call	Bond Future	0	0	0	0	800.00
12/07/2022	2032 On 04-August-22	8.97	Call	Bond Future	0	0	0	0	800.00
12/07/2022	2032 On 04-August-22	8.97	Put	Bond Future	13499	13	13499	13	0.00
12/07/2022	2032 On 04-August-22	9.72	Put	Bond Future	9013	8	9013	8	0.00
12/07/2022	2032 On 04-August-22	10.21	Put	Bond Future	6232	6	6232	6	0.00
12/07/2022	2032 On 04-August-22	10.20	Put	Bond Future	6288	6	6288	6	0.00
12/07/2022	2032 On 04-August-22	9.40	Put	Bond Future	10892	10	10892	10	0.00
12/07/2022	2032 On 04-August-22	10.50	Put	Bond Future	4642	4	4642	4	0.00
12/07/2022	2032 On 04-August-22	9.80	Put	Bond Future	8551	8	8551	8	0.00
12/07/2022	2032 On 04-August-22	10.22	Put	Bond Future	6177	5	6177	5	0.00
12/07/2022	2032 On 04-August-22	11.60	Put	Bond Future	461	0	461	0	800.00
12/07/2022	2032 On 04-August-22	11.00	Put	Bond Future	2155	2	2155	2	7,500.00
12/07/2022	2032 On 04-August-22	10.70	Put	Bond Future	3584	3	3584	3	7,500.00
12/07/2022	2032 On 04-August-22	10.10	Put	Bond Future	6847	6	6847	6	0.00
12/07/2022	2032 On 04-August-22	11.89	Put	Bond Future	173	0	173	0	0.00
12/07/2022	2032 On 03-November-22			Bond Future	11.60	82.7163	11.5962	82.7163	76,057.00
12/07/2022	2032 On 03-November-22	11.55	Call	Bond Future	1732	2	1732	2	0.00
12/07/2022	2032 On 03-November-22	12.30	Call	Bond Future	4097	5	4097	5	0.00
12/07/2022	2032 On 03-November-22	10.67	Call	Bond Future	287	0	287	0	750.00
12/07/2022	2032 On 03-November-22	10.56	Call	Bond Future	212	0	212	0	0.00
12/07/2022	2032 On 03-November-22	10.66	Call	Bond Future	279	0	279	0	0.00
12/07/2022	2032 On 03-November-22	10.21	Call	Bond Future	71	0	71	0	500.00

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12/07/2022	2032 On 03-November-22	9.46	Call	Bond Future	5	0	5	0	500.00
12/07/2022	2032 On 03-November-22	10.11	Call	Bond Future	52	0	52	0	0.00
12/07/2022	2032 On 03-November-22	9.31	Call	Bond Future	3	0	3	0	180.00
12/07/2022	2032 On 03-November-22	10.49	Call	Bond Future	173	0	173	0	0.00
12/07/2022	2032 On 03-November-22	10.16	Call	Bond Future	61	0	61	0	0.00
12/07/2022	2032 On 03-November-22	9.92	Call	Bond Future	28	0	28	0	750.00
12/07/2022	2032 On 03-November-22	9.36	Call	Bond Future	4	0	4	0	454.00
12/07/2022	2032 On 03-November-22	9.36	Put	Bond Future	12017	11	12017	11	0.00
12/07/2022	2032 On 03-November-22	9.92	Put	Bond Future	8823	8	8823	8	0.00
12/07/2022	2032 On 03-November-22	10.11	Put	Bond Future	7788	7	7788	7	454.00
12/07/2022	2032 On 03-November-22	9.31	Put	Bond Future	12311	12	12311	12	0.00
12/07/2022	2032 On 03-November-22	10.16	Put	Bond Future	7521	7	7521	7	180.00
12/07/2022	2032 On 03-November-22	9.46	Put	Bond Future	11433	11	11433	11	0.00
12/07/2022	2032 On 03-November-22	10.56	Put	Bond Future	5506	5	5506	5	180.00
12/07/2022	2032 On 03-November-22	10.49	Put	Bond Future	5841	5	5841	5	454.00
12/07/2022	2032 On 03-November-22	10.21	Put	Bond Future	7256	7	7256	7	0.00
12/07/2022	2032 On 03-November-22	10.66	Put	Bond Future	5043	4	5043	4	0.00
12/07/2022	2032 On 03-November-22	10.67	Put	Bond Future	4997	4	4997	4	0.00
12/07/2022	2032 On 03-November-22	12.30	Put	Bond Future	746	1	746	1	750.00
12/07/2022	2032 On 03-November-22	11.55	Put	Bond Future	1959	2	1959	2	500.00
12/07/2022	2032 On 02-February-23			Bond Future	11.79	84.1323	11.7915	84.1323	0.00
12/07/2022	2032 On 02-February-23	11.84	Call	Bond Future	2636	3	2636	3	0.00
12/07/2022	2032 On 02-February-23	12.75	Call	Bond Future	5466	6	5466	6	0.00
12/07/2022	2032 On 02-February-23	10.38	Call	Bond Future	312	0	312	0	0.00
12/07/2022	2032 On 02-February-23	10.39	Call	Bond Future	317	0	317	0	0.00
12/07/2022	2032 On 02-February-23	9.31	Call	Bond Future	35	0	35	0	454.00
12/07/2022	2032 On 02-February-23	10.16	Call	Bond Future	210	0	210	0	0.00
12/07/2022	2032 On 02-February-23	10.22	Call	Bond Future	234	0	234	0	500.00
12/07/2022	2032 On 02-February-23	9.47	Call	Bond Future	51	0	51	0	500.00
12/07/2022	2032 On 02-February-23	11.69	Call	Bond Future	2252	3	2252	3	0.00
12/07/2022	2032 On 02-February-23	10.40	Call	Bond Future	323	0	323	0	0.00
12/07/2022	2032 On 02-February-23	10.50	Call	Bond Future	383	0	383	0	0.00
12/07/2022	2032 On 02-February-23	10.67	Call	Bond Future	526	1	526	1	750.00

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12/07/2022	2032 On 02-February-23	9.92	Call	Bond Future	132	0	132	0	750.00
12/07/2022	2032 On 02-February-23	10.67	Put	Bond Future	6113	6	6113	6	0.00
12/07/2022	2032 On 02-February-23	10.50	Put	Bond Future	6861	6	6861	6	454.00
12/07/2022	2032 On 02-February-23	10.40	Put	Bond Future	7332	7	7332	7	0.00
12/07/2022	2032 On 02-February-23	11.69	Put	Bond Future	2737	2	2737	2	0.00
12/07/2022	2032 On 02-February-23	9.47	Put	Bond Future	12199	12	12199	12	0.00
12/07/2022	2032 On 02-February-23	10.22	Put	Bond Future	8208	8	8208	8	0.00
12/07/2022	2032 On 02-February-23	9.92	Put	Bond Future	9746	9	9746	9	0.00
12/07/2022	2032 On 02-February-23	10.16	Put	Bond Future	8509	8	8509	8	454.00
12/07/2022	2032 On 02-February-23	9.31	Put	Bond Future	13107	12	13107	12	0.00
12/07/2022	2032 On 02-February-23	10.39	Put	Bond Future	7379	7	7379	7	0.00
12/07/2022	2032 On 02-February-23	10.38	Put	Bond Future	7427	7	7427	7	0.00
12/07/2022	2032 On 02-February-23	12.75	Put	Bond Future	1068	1	1068	1	750.00
12/07/2022	2032 On 02-February-23	11.84	Put	Bond Future	2405	2	2405	2	500.00
12/07/2022	2032 On 04-May-23			Bond Future	11.97	81.5159	11.9749	81.5159	0.00
12/07/2022	2032 On 04-May-23	10.87	Call	Bond Future	923	1	923	1	0.00
12/07/2022	2032 On 04-May-23	10.88	Call	Bond Future	935	1	935	1	0.00
12/07/2022	2032 On 04-May-23	10.89	Call	Bond Future	947	1	947	1	0.00
12/07/2022	2032 On 04-May-23	10.89	Put	Bond Future	6196	6	6196	6	0.00
12/07/2022	2032 On 04-May-23	10.88	Put	Bond Future	6234	6	6234	6	0.00
12/07/2022	2032 On 04-May-23	10.87	Put	Bond Future	6273	6	6273	6	0.00
12/07/2022	2032 On 03-August-23			Bond Future	12.14	76.9919	12.1380	76.9919	2,600.00
12/07/2022	2032 On 03-August-23	11.75	Call	Bond Future	2488	1	2488	1	0.00
12/07/2022	2032 On 03-August-23	11.76	Call	Bond Future	2509	1	2509	1	0.00
12/07/2022	2032 On 03-August-23	11.90	Call	Bond Future	2818	0	2818	0	5,000.00
12/07/2022	2032 On 03-August-23	11.77	Call	Bond Future	2531	1	2531	1	0.00
12/07/2022	2032 On 03-August-23	11.77	Put	Bond Future	4218	8	4218	8	0.00
12/07/2022	2032 On 03-August-23	11.90	Put	Bond Future	3904	0	3904	0	0.00
12/07/2022	2032 On 03-August-23	11.76	Put	Bond Future	4243	8	4243	8	0.00
12/07/2022	2032 On 03-August-23	11.75	Put	Bond Future	4268	8	4268	8	0.00
12/07/2022	2033 On 04-August-22			Bond Future	112.02	111.4301	112.0155	111.4301	9,548.00
12/07/2022	2033 On 03-November-22			Bond Future	112.42	111.7960	112.4157	111.7960	0.00
12/07/2022	2033 On 02-February-23			Bond Future	114.37	113.7331	114.3671	113.7331	65.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2022	2033 On 04-May-23			Bond Future	115.13	114.4661	115.1332	114.4661	0.00
12/07/2022	2033 On 03-August-23			Bond Future	117.47	108.3058	117.4681	108.3058	0.00
12/07/2022	2037 On 04-August-22			Bond Future	11.86	78.2847	11.8564	78.2847	139,851.00
12/07/2022	2037 On 04-August-22	10.10	Call	Bond Future	0	0	0	0	50.00
12/07/2022	2037 On 04-August-22	10.91	Call	Bond Future	3	0	3	0	0.00
12/07/2022	2037 On 04-August-22	11.21	Call	Bond Future	41	0	41	0	1,050.00
12/07/2022	2037 On 04-August-22	11.42	Call	Bond Future	155	0	155	0	0.00
12/07/2022	2037 On 04-August-22	10.89	Call	Bond Future	3	0	3	0	0.00
12/07/2022	2037 On 04-August-22	10.90	Call	Bond Future	3	0	3	0	0.00
12/07/2022	2037 On 04-August-22	11.95	Call	Bond Future	1252	2	1252	2	0.00
12/07/2022	2037 On 04-August-22	11.95	Put	Bond Future	727	0	727	0	1,050.00
12/07/2022	2037 On 04-August-22	10.91	Put	Bond Future	5625	5	5625	5	0.00
12/07/2022	2037 On 04-August-22	10.89	Put	Bond Future	5750	5	5750	5	0.00
12/07/2022	2037 On 04-August-22	11.42	Put	Bond Future	2675	2	2675	2	50.00
12/07/2022	2037 On 04-August-22	11.21	Put	Bond Future	3817	3	3817	3	0.00
12/07/2022	2037 On 04-August-22	10.10	Put	Bond Future	10929	10	10929	10	0.00
12/07/2022	2037 On 04-August-22	10.90	Put	Bond Future	5688	5	5688	5	50.00
12/07/2022	2037 On 03-November-22			Bond Future	12.04	79.4602	12.0417	79.4602	2,000.00
12/07/2022	2037 On 03-November-22	11.30	Call	Bond Future	529	1	529	1	0.00
12/07/2022	2037 On 03-November-22	11.32	Call	Bond Future	555	1	555	1	0.00
12/07/2022	2037 On 03-November-22	11.31	Call	Bond Future	542	1	542	1	0.00
12/07/2022	2037 On 03-November-22	11.31	Put	Bond Future	4732	4	4732	4	0.00
12/07/2022	2037 On 03-November-22	11.30	Put	Bond Future	4779	4	4779	4	0.00
12/07/2022	2037 On 03-November-22	11.32	Put	Bond Future	4686	4	4686	4	0.00
12/07/2022	2037 On 02-February-23			Bond Future	12.22	76.5630	12.2180	76.5630	0.00
12/07/2022	2037 On 02-February-23	11.05	Call	Bond Future	558	1	558	1	0.00
12/07/2022	2037 On 02-February-23	11.03	Call	Bond Future	537	1	537	1	0.00
12/07/2022	2037 On 02-February-23	11.04	Call	Bond Future	547	1	547	1	0.00
12/07/2022	2037 On 02-February-23	11.04	Put	Bond Future	7295	6	7295	6	0.00
12/07/2022	2037 On 02-February-23	11.03	Put	Bond Future	7346	7	7346	7	0.00
12/07/2022	2037 On 02-February-23	11.05	Put	Bond Future	7245	6	7245	6	0.00
12/07/2022	2037 On 04-May-23			Bond Future	12.38	77.9680	12.3849	77.9680	0.00
12/07/2022	2037 On 04-May-23	11.32	Call	Bond Future	1193	1	1193	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
12/07/2022	2037 On 04-May-23	11.30	Call	Bond Future	1164	1	1164	1	0.00
12/07/2022	2037 On 04-May-23	11.31	Call	Bond Future	1178	1	1178	1	0.00
12/07/2022	2037 On 04-May-23	11.31	Put	Bond Future	7165	6	7165	6	0.00
12/07/2022	2037 On 04-May-23	11.30	Put	Bond Future	7209	6	7209	6	0.00
12/07/2022	2037 On 04-May-23	11.32	Put	Bond Future	7121	6	7121	6	0.00
12/07/2022	2037 On 03-August-23			Bond Future	12.54	69.4617	12.5397	69.4617	0.00
12/07/2022	2037 On 03-August-23	12.14	Call	Bond Future	2884	1	2884	1	0.00
12/07/2022	2037 On 03-August-23	12.12	Call	Bond Future	2836	1	2836	1	0.00
12/07/2022	2037 On 03-August-23	12.13	Call	Bond Future	2860	1	2860	1	0.00
12/07/2022	2037 On 03-August-23	12.13	Put	Bond Future	5015	8	5015	8	0.00
12/07/2022	2037 On 03-August-23	12.12	Put	Bond Future	5045	8	5045	8	0.00
12/07/2022	2037 On 03-August-23	12.14	Put	Bond Future	4986	8	4986	8	0.00
12/07/2022	2038 On 04-August-22			Bond Future	125.49	124.3783	125.4927	124.3783	5,062.00
12/07/2022	2038 On 03-November-22			Bond Future	127.44	126.2752	127.4352	126.2752	70.00
12/07/2022	2038 On 02-February-23			Bond Future	127.75	126.5658	127.7502	126.5658	0.00
12/07/2022	2038 On 04-May-23			Bond Future	130.14	128.9100	130.1400	128.9100	0.00
12/07/2022	2038 On 03-August-23			Bond Future	130.82	120.0151	130.8183	120.0151	0.00
12/07/2022	2040 On 04-August-22			Bond Future	11.96	79.7716	11.9648	79.7716	128,313.00
12/07/2022	2040 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	460.00
12/07/2022	2040 On 04-August-22	10.70	Call	Bond Future	0	0	0	0	460.00
12/07/2022	2040 On 04-August-22	11.03	Call	Bond Future	3	0	3	0	0.00
12/07/2022	2040 On 04-August-22	11.04	Call	Bond Future	4	0	4	0	0.00
12/07/2022	2040 On 04-August-22	12.24	Call	Bond Future	2046	3	2046	3	0.00
12/07/2022	2040 On 04-August-22	11.05	Call	Bond Future	4	0	4	0	0.00
12/07/2022	2040 On 04-August-22	11.05	Put	Bond Future	5812	5	5812	5	0.00
12/07/2022	2040 On 04-August-22	12.24	Put	Bond Future	422	0	422	0	460.00
12/07/2022	2040 On 04-August-22	9.70	Put	Bond Future	15690	15	15690	15	0.00
12/07/2022	2040 On 04-August-22	11.04	Put	Bond Future	5879	5	5879	5	0.00
12/07/2022	2040 On 04-August-22	11.03	Put	Bond Future	5946	5	5946	5	0.00
12/07/2022	2040 On 04-August-22	10.70	Put	Bond Future	8210	7	8210	7	0.00
12/07/2022	2040 On 03-November-22			Bond Future	12.15	80.9693	12.1455	80.9693	4,465.00
12/07/2022	2040 On 03-November-22	11.50	Call	Bond Future	742	1	742	1	1,500.00
12/07/2022	2040 On 03-November-22	10.80	Call	Bond Future	102	0	102	0	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2022	2040 On 03-November-22	11.41	Call	Bond Future	604	1	604	1	0.00
12/07/2022	2040 On 03-November-22	12.52	Call	Bond Future	3618	4	3618	4	0.00
12/07/2022	2040 On 03-November-22	11.39	Call	Bond Future	576	1	576	1	0.00
12/07/2022	2040 On 03-November-22	11.40	Call	Bond Future	590	1	590	1	0.00
12/07/2022	2040 On 03-November-22	10.70	Call	Bond Future	73	0	73	0	1,100.00
12/07/2022	2040 On 03-November-22	11.20	Call	Bond Future	355	1	355	1	1,100.00
12/07/2022	2040 On 03-November-22	11.20	Put	Bond Future	6221	5	6221	5	0.00
12/07/2022	2040 On 03-November-22	11.41	Put	Bond Future	5108	4	5108	4	0.00
12/07/2022	2040 On 03-November-22	10.70	Put	Bond Future	9328	8	9328	8	0.00
12/07/2022	2040 On 03-November-22	10.80	Put	Bond Future	8662	8	8662	8	0.00
12/07/2022	2040 On 03-November-22	12.52	Put	Bond Future	1473	1	1473	1	1,100.00
12/07/2022	2040 On 03-November-22	11.39	Put	Bond Future	5208	4	5208	4	0.00
12/07/2022	2040 On 03-November-22	11.40	Put	Bond Future	5158	4	5158	4	0.00
12/07/2022	2040 On 03-November-22	11.50	Put	Bond Future	4673	4	4673	4	0.00
12/07/2022	2040 On 02-February-23			Bond Future	12.32	77.8477	12.3175	77.8477	0.00
12/07/2022	2040 On 02-February-23	11.10	Call	Bond Future	566	1	566	1	0.00
12/07/2022	2040 On 02-February-23	11.11	Call	Bond Future	577	1	577	1	0.00
12/07/2022	2040 On 02-February-23	10.21	Call	Bond Future	96	0	96	0	400.00
12/07/2022	2040 On 02-February-23	10.18	Call	Bond Future	89	0	89	0	0.00
12/07/2022	2040 On 02-February-23	11.12	Call	Bond Future	588	1	588	1	0.00
12/07/2022	2040 On 02-February-23	12.27	Call	Bond Future	2981	4	2981	4	0.00
12/07/2022	2040 On 02-February-23	12.24	Call	Bond Future	2890	3	2890	3	0.00
12/07/2022	2040 On 02-February-23	10.93	Call	Bond Future	412	1	412	1	0.00
12/07/2022	2040 On 02-February-23	10.96	Call	Bond Future	435	1	435	1	400.00
12/07/2022	2040 On 02-February-23	10.96	Put	Bond Future	8868	8	8868	8	0.00
12/07/2022	2040 On 02-February-23	12.24	Put	Bond Future	3335	3	3335	3	0.00
12/07/2022	2040 On 02-February-23	12.27	Put	Bond Future	3253	3	3253	3	400.00
12/07/2022	2040 On 02-February-23	11.12	Put	Bond Future	7954	7	7954	7	0.00
12/07/2022	2040 On 02-February-23	10.18	Put	Bond Future	14041	13	14041	13	0.00
12/07/2022	2040 On 02-February-23	10.21	Put	Bond Future	13825	13	13825	13	0.00
12/07/2022	2040 On 02-February-23	10.93	Put	Bond Future	9048	8	9048	8	0.00
12/07/2022	2040 On 02-February-23	11.11	Put	Bond Future	8009	7	8009	7	0.00
12/07/2022	2040 On 02-February-23	11.10	Put	Bond Future	8065	7	8065	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2022	2040 On 04-May-23			Bond Future	12.48	79.2764	12.4800	79.2764	0.00
12/07/2022	2040 On 04-May-23	13.45	Call	Bond Future	7080	8	7080	8	0.00
12/07/2022	2040 On 04-May-23	11.42	Call	Bond Future	1276	2	1276	2	0.00
12/07/2022	2040 On 04-May-23	11.48	Call	Bond Future	1374	2	1374	2	500.00
12/07/2022	2040 On 04-May-23	10.73	Call	Bond Future	523	1	523	1	500.00
12/07/2022	2040 On 04-May-23	10.92	Call	Bond Future	676	1	676	1	400.00
12/07/2022	2040 On 04-May-23	11.41	Call	Bond Future	1260	2	1260	2	0.00
12/07/2022	2040 On 04-May-23	10.17	Call	Bond Future	224	0	224	0	400.00
12/07/2022	2040 On 04-May-23	12.78	Call	Bond Future	4715	5	4715	5	0.00
12/07/2022	2040 On 04-May-23	11.43	Call	Bond Future	1292	2	1292	2	0.00
12/07/2022	2040 On 04-May-23	11.43	Put	Bond Future	7551	7	7551	7	0.00
12/07/2022	2040 On 04-May-23	10.73	Put	Bond Future	11415	10	11415	10	0.00
12/07/2022	2040 On 04-May-23	12.78	Put	Bond Future	3065	3	3065	3	400.00
12/07/2022	2040 On 04-May-23	13.45	Put	Bond Future	1946	2	1946	2	500.00
12/07/2022	2040 On 04-May-23	10.17	Put	Bond Future	15119	14	15119	14	0.00
12/07/2022	2040 On 04-May-23	11.41	Put	Bond Future	7646	7	7646	7	0.00
12/07/2022	2040 On 04-May-23	10.92	Put	Bond Future	10272	9	10272	9	0.00
12/07/2022	2040 On 04-May-23	11.48	Put	Bond Future	7317	7	7317	7	0.00
12/07/2022	2040 On 04-May-23	11.42	Put	Bond Future	7599	7	7599	7	0.00
12/07/2022	2040 On 03-August-23			Bond Future	12.63	70.4419	12.6309	70.4419	0.00
12/07/2022	2040 On 03-August-23	12.22	Call	Bond Future	3115	1	3115	1	0.00
12/07/2022	2040 On 03-August-23	12.21	Call	Bond Future	3090	1	3090	1	0.00
12/07/2022	2040 On 03-August-23	12.23	Call	Bond Future	3140	1	3140	1	0.00
12/07/2022	2040 On 03-August-23	12.23	Put	Bond Future	5391	9	5391	9	0.00
12/07/2022	2040 On 03-August-23	12.21	Put	Bond Future	5455	9	5455	9	0.00
12/07/2022	2040 On 03-August-23	12.22	Put	Bond Future	5423	9	5423	9	0.00
12/07/2022	2044 On 04-August-22			Bond Future	11.95	76.8266	11.9518	76.8266	91,164.00
12/07/2022	2044 On 04-August-22	11.10	Call	Bond Future	8	0	8	0	0.00
12/07/2022	2044 On 04-August-22	11.09	Call	Bond Future	7	0	7	0	0.00
12/07/2022	2044 On 04-August-22	11.08	Call	Bond Future	6	0	6	0	0.00
12/07/2022	2044 On 04-August-22	11.08	Put	Bond Future	5627	4	5627	4	0.00
12/07/2022	2044 On 04-August-22	11.09	Put	Bond Future	5559	4	5559	4	0.00
12/07/2022	2044 On 04-August-22	11.10	Put	Bond Future	5492	4	5492	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
12/07/2022	2044 On 03-November-22			Bond Future	12.12	77.9802	12.1228	77.9802	0.00
12/07/2022	2044 On 03-November-22	11.40	Call	Bond Future	625	1	625	1	0.00
12/07/2022	2044 On 03-November-22	11.39	Call	Bond Future	610	1	610	1	0.00
12/07/2022	2044 On 03-November-22	11.41	Call	Bond Future	640	1	640	1	0.00
12/07/2022	2044 On 03-November-22	11.30	Call	Bond Future	489	1	489	1	1,600.00
12/07/2022	2044 On 03-November-22	10.60	Call	Bond Future	55	0	55	0	1,600.00
12/07/2022	2044 On 03-November-22	10.60	Put	Bond Future	10090	9	10090	9	0.00
12/07/2022	2044 On 03-November-22	11.30	Put	Bond Future	5647	5	5647	5	0.00
12/07/2022	2044 On 03-November-22	11.41	Put	Bond Future	5074	4	5074	4	0.00
12/07/2022	2044 On 03-November-22	11.40	Put	Bond Future	5125	4	5125	4	0.00
12/07/2022	2044 On 03-November-22	11.39	Put	Bond Future	5176	4	5176	4	0.00
12/07/2022	2044 On 02-February-23			Bond Future	12.29	74.9326	12.2854	74.9326	0.00
12/07/2022	2044 On 02-February-23	11.16	Call	Bond Future	671	1	671	1	0.00
12/07/2022	2044 On 02-February-23	11.15	Call	Bond Future	659	1	659	1	0.00
12/07/2022	2044 On 02-February-23	11.14	Call	Bond Future	647	1	647	1	0.00
12/07/2022	2044 On 02-February-23	11.14	Put	Bond Future	7819	7	7819	7	0.00
12/07/2022	2044 On 02-February-23	11.15	Put	Bond Future	7763	7	7763	7	0.00
12/07/2022	2044 On 02-February-23	11.16	Put	Bond Future	7708	7	7708	7	0.00
12/07/2022	2044 On 04-May-23			Bond Future	12.44	76.3080	12.4385	76.3080	0.00
12/07/2022	2044 On 04-May-23	11.43	Call	Bond Future	1368	2	1368	2	0.00
12/07/2022	2044 On 04-May-23	11.42	Call	Bond Future	1351	2	1351	2	0.00
12/07/2022	2044 On 04-May-23	11.41	Call	Bond Future	1334	2	1334	2	0.00
12/07/2022	2044 On 04-May-23	11.41	Put	Bond Future	7584	7	7584	7	0.00
12/07/2022	2044 On 04-May-23	11.42	Put	Bond Future	7535	7	7535	7	0.00
12/07/2022	2044 On 04-May-23	11.43	Put	Bond Future	7487	7	7487	7	0.00
12/07/2022	2044 On 03-August-23			Bond Future	12.58	67.7591	12.5800	67.7591	0.00
12/07/2022	2044 On 03-August-23	12.17	Call	Bond Future	3145	2	3145	2	0.00
12/07/2022	2044 On 03-August-23	12.16	Call	Bond Future	3119	2	3119	2	0.00
12/07/2022	2044 On 03-August-23	12.15	Call	Bond Future	3093	2	3093	2	0.00
12/07/2022	2044 On 03-August-23	12.15	Put	Bond Future	5552	8	5552	8	0.00
12/07/2022	2044 On 03-August-23	12.16	Put	Bond Future	5518	8	5518	8	0.00
12/07/2022	2044 On 03-August-23	12.17	Put	Bond Future	5485	8	5485	8	0.00
12/07/2022	2046 On 04-August-22			Bond Future	113.61	113.4066	113.6090	113.4066	18,338.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2022	2046 On 03-November-22			Bond Future	113.41	113.1740	113.4054	113.1740	1,626.00
12/07/2022	2046 On 02-February-23			Bond Future	115.37	115.1357	115.3747	115.1357	0.00
12/07/2022	2046 On 04-May-23			Bond Future	115.51	115.2455	115.5105	115.2455	0.00
12/07/2022	2046 On 03-August-23			Bond Future	117.86	108.9905	117.8552	108.9905	0.00
12/07/2022	2050 On 04-August-22			Bond Future	114.98	114.7537	114.9811	114.7537	12,806.00
12/07/2022	2050 On 03-November-22			Bond Future	116.76	116.5034	116.7604	116.5034	60.00
12/07/2022	2050 On 02-February-23			Bond Future	116.68	116.4156	116.6809	116.4156	0.00
12/07/2022	2050 On 04-May-23			Bond Future	118.86	118.5714	118.8634	118.5714	0.00
12/07/2022	2050 On 03-August-23			Bond Future	119.10	110.0335	119.0950	110.0335	0.00
12/07/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	AL37 On 04-August-22			Index Future	804.25	808.3600	804.2450	808.3600	0.00
12/07/2022	AL37 On 03-November-22			Index Future	816.59	820.5890	816.5910	820.5890	0.00
12/07/2022	AL37 On 02-February-23			Index Future	830.55	834.5910	830.5520	834.5910	0.00
12/07/2022	AL37 On 04-May-23			Index Future	845.87	849.8270	845.8680	849.8270	0.00
12/07/2022	AL37 On 03-August-23			Index Future	862.81	849.8270	862.8070	849.8270	0.00
12/07/2022	AL7T On 04-August-22			Index Future	897.04	904.1860	897.0440	904.1860	0.00
12/07/2022	AL7T On 03-November-22			Index Future	910.82	917.8640	910.8150	917.8640	0.00
12/07/2022	AL7T On 02-February-23			Index Future	926.39	933.5260	926.3870	933.5260	0.00
12/07/2022	AL7T On 04-May-23			Index Future	943.47	950.5680	943.4700	950.5680	0.00
12/07/2022	AL7T On 03-August-23			Index Future	962.36	950.5680	962.3630	950.5680	0.00
12/07/2022	ALBI On 04-August-22			Index Future	797.13	805.2070	797.1250	805.2070	138.00
12/07/2022	ALBI On 03-November-22			Index Future	809.36	817.3890	809.3620	817.3890	0.00
12/07/2022	ALBI On 02-February-23			Index Future	823.20	831.3360	823.2000	831.3360	0.00
12/07/2022	ALBI On 04-May-23			Index Future	838.38	846.5130	838.3800	846.5130	0.00
12/07/2022	ALBI On 03-August-23			Index Future	855.17	846.5130	855.1690	846.5130	0.00
12/07/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C035 On 28-February-35			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
12/07/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/07/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/07/2022	ES33 On 04-August-22			Bond Future	12.67	73.4586	12.6749	73.4586	350.00
12/07/2022	ES33 On 03-November-22			Bond Future	12.92	70.7951	12.9152	70.7951	0.00
12/07/2022	ES33 On 02-February-23			Bond Future	13.15	72.0236	13.1487	72.0236	0.00
12/07/2022	ES33 On 04-May-23			Bond Future	13.37	69.5688	13.3667	69.5688	0.00
12/07/2022	ES33 On 03-August-23			Bond Future	13.57	65.6601	13.5676	65.6601	0.00
12/07/2022	ES42 On 04-August-22			Bond Future	13.06	71.3025	13.0591	71.3025	4,769.00
12/07/2022	ES42 On 03-November-22			Bond Future	13.28	68.1299	13.2830	68.1299	0.00
12/07/2022	ES42 On 02-February-23			Bond Future	13.49	69.3142	13.4926	69.3142	0.00
12/07/2022	ES42 On 04-May-23			Bond Future	13.70	66.3381	13.6975	66.3381	0.00
12/07/2022	ES42 On 03-August-23			Bond Future	13.88	62.5128	13.8810	62.5128	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
12/07/2022	GOVI On 04-August-22			GOVI	785.92	793.9200	785.9160	793.9200	1,054.00
12/07/2022	GOVI On 04-August-22	819.26	Call	GOVI	0	0	0	0	0.00
12/07/2022	GOVI On 04-August-22	819.27	Call	GOVI	0	0	0	0	0.00
12/07/2022	GOVI On 04-August-22	819.28	Call	GOVI	0	0	0	0	0.00
12/07/2022	GOVI On 04-August-22	819.28	Put	GOVI	333640	25	333640	25	0.00
12/07/2022	GOVI On 04-August-22	819.27	Put	GOVI	333540	25	333540	25	0.00
12/07/2022	GOVI On 04-August-22	819.26	Put	GOVI	333440	25	333440	25	0.00
12/07/2022	GOVI On 03-November-22			GOVI	797.98	805.9310	797.9810	805.9310	0.00
12/07/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
12/07/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
12/07/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
12/07/2022	GOVI On 03-November-22	820.42	Put	GOVI	224390	14	224390	14	0.00
12/07/2022	GOVI On 03-November-22	820.41	Put	GOVI	224290	14	224290	14	0.00
12/07/2022	GOVI On 03-November-22	820.43	Put	GOVI	224490	14	224490	14	0.00
12/07/2022	GOVI On 02-February-23			GOVI	811.62	819.6830	811.6240	819.6830	0.00
12/07/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
12/07/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
12/07/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
12/07/2022	GOVI On 02-February-23	850.82	Put	GOVI	391960	31	391960	31	0.00
12/07/2022	GOVI On 02-February-23	850.83	Put	GOVI	392060	31	392060	31	0.00
12/07/2022	GOVI On 02-February-23	850.84	Put	GOVI	392160	31	392160	31	0.00
12/07/2022	GOVI On 04-May-23			GOVI	826.59	834.6470	826.5910	834.6470	0.00
12/07/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
12/07/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
12/07/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
12/07/2022	GOVI On 04-May-23	852.87	Put	GOVI	262790	18	262790	18	0.00
12/07/2022	GOVI On 04-May-23	852.86	Put	GOVI	262690	18	262690	18	0.00
12/07/2022	GOVI On 04-May-23	852.88	Put	GOVI	262890	18	262890	18	0.00
12/07/2022	GOVI On 03-August-23			GOVI	843.14	834.6470	843.1440	834.6470	0.00
12/07/2022	GOVI On 03-August-23	837.23	Call	GOVI	59140	0	59140	0	0.00
12/07/2022	GOVI On 03-August-23	837.22	Call	GOVI	59240	0	59240	0	0.00
12/07/2022	GOVI On 03-August-23	837.21	Call	GOVI	59340	0	59340	0	0.00
12/07/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	3	0	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
12/07/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	3	0	3	0.00
12/07/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	3	0	3	0.00
12/07/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/07/2022	IGOV On 04-August-22			Index Future	314.14	313.6070	314.1420	313.6070	717.00
12/07/2022	IGOV On 03-November-22			Index Future	319.04	318.4290	319.0420	318.4290	16.00
12/07/2022	IGOV On 02-February-23			Index Future	324.57	323.9390	324.5730	323.9390	0.00
12/07/2022	IGOV On 04-May-23			Index Future	330.63	329.9270	330.6330	329.9270	0.00
12/07/2022	IGOV On 03-August-23			Index Future	337.33	329.9270	337.3270	329.9270	0.00
12/07/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
12/07/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
12/07/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
12/07/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
12/07/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
12/07/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
12/07/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
12/07/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
12/07/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
12/07/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
12/07/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
12/07/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
12/07/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
12/07/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
12/07/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
12/07/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
12/07/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
12/07/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/07/2022	JBAF On 20-July-22			Jibar Tradeable Future	5.09	94.9050	5.0850	94.9050	0.00
12/07/2022	JBAF On 17-August-22			Jibar Tradeable Future	5.64	94.3500	5.6400	94.3500	0.00
12/07/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.85	94.1350	5.8450	94.1350	0.00
12/07/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.33	93.6300	6.3300	93.6300	0.00
12/07/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.47	93.5000	6.4700	93.5000	0.00
12/07/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.00	92.9750	6.9950	92.9750	68.00
12/07/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.54	92.4200	7.5400	92.4200	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
12/07/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.11	91.9250	8.1050	91.9250	0.00
12/07/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.31	91.7100	8.3050	91.7100	75.00
12/07/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.31	91.7100	8.3100	91.7100	172.00
12/07/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.52	91.4900	8.5200	91.4900	0.00
12/07/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.56	91.4750	8.5550	91.4750	0.00
12/07/2022	R023 On 04-August-22			Bond Future	6.91	103.9442	6.9067	103.9442	28,530.00
12/07/2022	R023 On 04-August-22	6.03	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R023 On 04-August-22	6.04	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R023 On 04-August-22	6.05	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R023 On 04-August-22	6.05	Put	Bond Future	465	0	465	0	0.00
12/07/2022	R023 On 04-August-22	6.04	Put	Bond Future	471	0	471	0	0.00
12/07/2022	R023 On 04-August-22	6.03	Put	Bond Future	476	0	476	0	0.00
12/07/2022	R023 On 03-November-22			Bond Future	7.49	101.5851	7.4865	101.5851	0.00
12/07/2022	R023 On 03-November-22	6.27	Call	Bond Future	1	0	1	0	0.00
12/07/2022	R023 On 03-November-22	6.26	Call	Bond Future	1	0	1	0	0.00
12/07/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R023 On 03-November-22	6.25	Put	Bond Future	378	0	378	0	0.00
12/07/2022	R023 On 03-November-22	6.26	Put	Bond Future	375	0	375	0	0.00
12/07/2022	R023 On 03-November-22	6.27	Put	Bond Future	372	0	372	0	0.00
12/07/2022	R035 On 04-August-22			Bond Future	11.68	86.6524	11.6829	86.6524	131,030.00
12/07/2022	R035 On 04-August-22	10.53	Call	Bond Future	0	0	0	0	400.00
12/07/2022	R035 On 04-August-22	10.74	Call	Bond Future	2	0	2	0	0.00
12/07/2022	R035 On 04-August-22	11.13	Call	Bond Future	67	0	67	0	0.00
12/07/2022	R035 On 04-August-22	12.18	Call	Bond Future	2890	4	2890	4	0.00
12/07/2022	R035 On 04-August-22	9.53	Call	Bond Future	0	0	0	0	400.00
12/07/2022	R035 On 04-August-22	10.64	Call	Bond Future	1	0	1	0	0.00
12/07/2022	R035 On 04-August-22	9.84	Call	Bond Future	0	0	0	0	100.00
12/07/2022	R035 On 04-August-22	10.72	Call	Bond Future	2	0	2	0	0.00
12/07/2022	R035 On 04-August-22	10.73	Call	Bond Future	2	0	2	0	0.00
12/07/2022	R035 On 04-August-22	10.73	Put	Bond Future	5627	5	5627	5	0.00
12/07/2022	R035 On 04-August-22	10.72	Put	Bond Future	5688	5	5688	5	0.00
12/07/2022	R035 On 04-August-22	9.84	Put	Bond Future	11389	10	11389	10	0.00
12/07/2022	R035 On 04-August-22	10.53	Put	Bond Future	6875	6	6875	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
12/07/2022	R035 On 04-August-22	11.13	Put	Bond Future	3264	2	3264	2	100.00
12/07/2022	R035 On 04-August-22	10.64	Put	Bond Future	6185	5	6185	5	100.00
12/07/2022	R035 On 04-August-22	9.53	Put	Bond Future	13523	13	13523	13	0.00
12/07/2022	R035 On 04-August-22	12.18	Put	Bond Future	161	0	161	0	400.00
12/07/2022	R035 On 04-August-22	10.74	Put	Bond Future	5565	5	5565	5	0.00
12/07/2022	R035 On 03-November-22			Bond Future	11.88	83.4650	11.8802	83.4650	3,778.00
12/07/2022	R035 On 03-November-22	11.14	Call	Bond Future	530	1	530	1	0.00
12/07/2022	R035 On 03-November-22	11.13	Call	Bond Future	518	1	518	1	0.00
12/07/2022	R035 On 03-November-22	10.30	Call	Bond Future	40	0	40	0	1,000.00
12/07/2022	R035 On 03-November-22	9.82	Call	Bond Future	6	0	6	0	582.00
12/07/2022	R035 On 03-November-22	11.15	Call	Bond Future	543	1	543	1	0.00
12/07/2022	R035 On 03-November-22	12.68	Call	Bond Future	4982	6	4982	6	0.00
12/07/2022	R035 On 03-November-22	11.05	Call	Bond Future	423	1	423	1	1,000.00
12/07/2022	R035 On 03-November-22	10.57	Call	Bond Future	101	0	101	0	0.00
12/07/2022	R035 On 03-November-22	10.99	Call	Bond Future	362	1	362	1	0.00
12/07/2022	R035 On 03-November-22	10.99	Put	Bond Future	5461	5	5461	5	582.00
12/07/2022	R035 On 03-November-22	10.57	Put	Bond Future	7766	7	7766	7	582.00
12/07/2022	R035 On 03-November-22	12.68	Put	Bond Future	764	1	764	1	1,000.00
12/07/2022	R035 On 03-November-22	11.15	Put	Bond Future	4693	4	4693	4	0.00
12/07/2022	R035 On 03-November-22	9.82	Put	Bond Future	12530	12	12530	12	0.00
12/07/2022	R035 On 03-November-22	10.30	Put	Bond Future	9413	8	9413	8	0.00
12/07/2022	R035 On 03-November-22	11.13	Put	Bond Future	4785	4	4785	4	0.00
12/07/2022	R035 On 03-November-22	11.14	Put	Bond Future	4739	4	4739	4	0.00
12/07/2022	R035 On 03-November-22	11.05	Put	Bond Future	5165	4	5165	4	0.00
12/07/2022	R035 On 02-February-23			Bond Future	12.07	84.8929	12.0683	84.8929	0.00
12/07/2022	R035 On 02-February-23	11.98	Call	Bond Future	2611	3	2611	3	0.00
12/07/2022	R035 On 02-February-23	13.22	Call	Bond Future	6874	8	6874	8	0.00
12/07/2022	R035 On 02-February-23	11.05	Call	Bond Future	721	1	721	1	1,000.00
12/07/2022	R035 On 02-February-23	11.06	Call	Bond Future	733	1	733	1	0.00
12/07/2022	R035 On 02-February-23	10.86	Call	Bond Future	510	1	510	1	0.00
12/07/2022	R035 On 02-February-23	10.87	Call	Bond Future	520	1	520	1	0.00
12/07/2022	R035 On 02-February-23	10.30	Call	Bond Future	174	0	174	0	1,000.00
12/07/2022	R035 On 02-February-23	10.64	Call	Bond Future	337	0	337	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2022	R035 On 02-February-23	11.94	Call	Bond Future	2501	3	2501	3	0.00
12/07/2022	R035 On 02-February-23	10.88	Call	Bond Future	530	1	530	1	0.00
12/07/2022	R035 On 02-February-23	10.66	Call	Bond Future	350	0	350	0	0.00
12/07/2022	R035 On 02-February-23	10.60	Call	Bond Future	313	0	313	0	0.00
12/07/2022	R035 On 02-February-23	9.85	Call	Bond Future	64	0	64	0	0.00
12/07/2022	R035 On 02-February-23	9.89	Call	Bond Future	71	0	71	0	400.00
12/07/2022	R035 On 02-February-23	9.81	Call	Bond Future	58	0	58	0	582.00
12/07/2022	R035 On 02-February-23	9.81	Put	Bond Future	13552	13	13552	13	0.00
12/07/2022	R035 On 02-February-23	9.89	Put	Bond Future	13034	12	13034	12	0.00
12/07/2022	R035 On 02-February-23	10.60	Put	Bond Future	8744	8	8744	8	0.00
12/07/2022	R035 On 02-February-23	10.64	Put	Bond Future	8522	8	8522	8	0.00
12/07/2022	R035 On 02-February-23	10.66	Put	Bond Future	8412	8	8412	8	582.00
12/07/2022	R035 On 02-February-23	10.30	Put	Bond Future	10482	10	10482	10	0.00
12/07/2022	R035 On 02-February-23	10.88	Put	Bond Future	7259	6	7259	6	0.00
12/07/2022	R035 On 02-February-23	13.22	Put	Bond Future	1046	1	1046	1	1,000.00
12/07/2022	R035 On 02-February-23	9.85	Put	Bond Future	13292	12	13292	12	0.00
12/07/2022	R035 On 02-February-23	10.87	Put	Bond Future	7309	6	7309	6	0.00
12/07/2022	R035 On 02-February-23	10.86	Put	Bond Future	7359	7	7359	7	0.00
12/07/2022	R035 On 02-February-23	11.06	Put	Bond Future	6392	6	6392	6	582.00
12/07/2022	R035 On 02-February-23	11.05	Put	Bond Future	6439	6	6439	6	0.00
12/07/2022	R035 On 02-February-23	11.98	Put	Bond Future	3085	3	3085	3	400.00
12/07/2022	R035 On 02-February-23	11.94	Put	Bond Future	3191	3	3191	3	0.00
12/07/2022	R035 On 04-May-23			Bond Future	12.24	81.9501	12.2363	81.9501	0.00
12/07/2022	R035 On 04-May-23	11.22	Call	Bond Future	1205	1	1205	1	0.00
12/07/2022	R035 On 04-May-23	10.42	Call	Bond Future	422	1	422	1	500.00
12/07/2022	R035 On 04-May-23	9.85	Call	Bond Future	175	0	175	0	400.00
12/07/2022	R035 On 04-May-23	12.46	Call	Bond Future	4095	5	4095	5	0.00
12/07/2022	R035 On 04-May-23	13.18	Call	Bond Future	6488	7	6488	7	0.00
12/07/2022	R035 On 04-May-23	11.17	Call	Bond Future	1131	1	1131	1	500.00
12/07/2022	R035 On 04-May-23	11.20	Call	Bond Future	1175	1	1175	1	0.00
12/07/2022	R035 On 04-May-23	11.21	Call	Bond Future	1190	1	1190	1	0.00
12/07/2022	R035 On 04-May-23	10.60	Call	Bond Future	542	1	542	1	400.00
12/07/2022	R035 On 04-May-23	10.60	Put	Bond Future	9791	9	9791	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
12/07/2022	R035 On 04-May-23	13.18	Put	Bond Future	1770	2	1770	2	500.00
12/07/2022	R035 On 04-May-23	12.46	Put	Bond Future	2939	3	2939	3	400.00
12/07/2022	R035 On 04-May-23	11.22	Put	Bond Future	6778	6	6778	6	0.00
12/07/2022	R035 On 04-May-23	9.85	Put	Bond Future	14176	13	14176	13	0.00
12/07/2022	R035 On 04-May-23	10.42	Put	Bond Future	10780	10	10780	10	0.00
12/07/2022	R035 On 04-May-23	11.17	Put	Bond Future	6993	6	6993	6	0.00
12/07/2022	R035 On 04-May-23	11.20	Put	Bond Future	6863	6	6863	6	0.00
12/07/2022	R035 On 04-May-23	11.21	Put	Bond Future	6820	6	6820	6	0.00
12/07/2022	R035 On 03-August-23			Bond Future	12.39	77.4317	12.3882	77.4317	0.00
12/07/2022	R035 On 03-August-23	11.98	Call	Bond Future	2826	1	2826	1	0.00
12/07/2022	R035 On 03-August-23	11.99	Call	Bond Future	2850	1	2850	1	0.00
12/07/2022	R035 On 03-August-23	12.00	Call	Bond Future	2874	1	2874	1	0.00
12/07/2022	R035 On 03-August-23	12.00	Put	Bond Future	4894	8	4894	8	0.00
12/07/2022	R035 On 03-August-23	11.99	Put	Bond Future	4924	8	4924	8	0.00
12/07/2022	R035 On 03-August-23	11.98	Put	Bond Future	4953	8	4953	8	0.00
12/07/2022	R186 On 04-August-22			Bond Future	9.34	106.0522	9.3355	106.0522	92,004.00
12/07/2022	R186 On 04-August-22	6.96	Call	Bond Future	0	0	0	0	3,600.00
12/07/2022	R186 On 04-August-22	8.14	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R186 On 04-August-22	8.13	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R186 On 04-August-22	7.96	Call	Bond Future	0	0	0	0	3,600.00
12/07/2022	R186 On 04-August-22	8.15	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R186 On 04-August-22	9.78	Call	Bond Future	1713	2	1713	2	0.00
12/07/2022	R186 On 04-August-22	9.78	Put	Bond Future	124	0	124	0	3,600.00
12/07/2022	R186 On 04-August-22	8.15	Put	Bond Future	4392	4	4392	4	0.00
12/07/2022	R186 On 04-August-22	8.13	Put	Bond Future	4468	4	4468	4	0.00
12/07/2022	R186 On 04-August-22	8.14	Put	Bond Future	4430	4	4430	4	0.00
12/07/2022	R186 On 04-August-22	6.96	Put	Bond Future	9036	8	9036	8	0.00
12/07/2022	R186 On 04-August-22	7.96	Put	Bond Future	5118	5	5118	5	0.00
12/07/2022	R186 On 03-November-22			Bond Future	9.57	107.6433	9.5655	107.6433	12,945.00
12/07/2022	R186 On 03-November-22	8.55	Call	Bond Future	150	0	150	0	0.00
12/07/2022	R186 On 03-November-22	8.91	Call	Bond Future	344	0	344	0	0.00
12/07/2022	R186 On 03-November-22	8.23	Call	Bond Future	66	0	66	0	4,310.00
12/07/2022	R186 On 03-November-22	8.53	Call	Bond Future	142	0	142	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
12/07/2022	R186 On 03-November-22	8.54	Call	Bond Future	146	0	146	0	0.00
12/07/2022	R186 On 03-November-22	8.54	Put	Bond Future	3714	3	3714	3	0.00
12/07/2022	R186 On 03-November-22	8.53	Put	Bond Future	3746	3	3746	3	0.00
12/07/2022	R186 On 03-November-22	8.91	Put	Bond Future	2607	2	2607	2	4,310.00
12/07/2022	R186 On 03-November-22	8.23	Put	Bond Future	4743	4	4743	4	0.00
12/07/2022	R186 On 03-November-22	8.55	Put	Bond Future	3682	3	3682	3	0.00
12/07/2022	R186 On 02-February-23			Bond Future	9.77	104.1879	9.7740	104.1879	0.00
12/07/2022	R186 On 02-February-23	8.34	Call	Bond Future	187	0	187	0	0.00
12/07/2022	R186 On 02-February-23	8.33	Call	Bond Future	184	0	184	0	0.00
12/07/2022	R186 On 02-February-23	8.32	Call	Bond Future	182	0	182	0	0.00
12/07/2022	R186 On 02-February-23	8.32	Put	Bond Future	4979	5	4979	5	0.00
12/07/2022	R186 On 02-February-23	8.33	Put	Bond Future	4948	4	4948	4	0.00
12/07/2022	R186 On 02-February-23	8.34	Put	Bond Future	4916	4	4916	4	0.00
12/07/2022	R186 On 04-May-23			Bond Future	9.97	106.0969	9.9675	106.0969	0.00
12/07/2022	R186 On 04-May-23	8.83	Call	Bond Future	521	1	521	1	0.00
12/07/2022	R186 On 04-May-23	8.82	Call	Bond Future	514	1	514	1	0.00
12/07/2022	R186 On 04-May-23	8.84	Call	Bond Future	528	1	528	1	0.00
12/07/2022	R186 On 04-May-23	8.83	Put	Bond Future	4016	4	4016	4	0.00
12/07/2022	R186 On 04-May-23	8.82	Put	Bond Future	4040	4	4040	4	0.00
12/07/2022	R186 On 04-May-23	8.84	Put	Bond Future	3992	4	3992	4	0.00
12/07/2022	R186 On 03-August-23			Bond Future	10.13	95.1290	10.1276	95.1290	0.00
12/07/2022	R186 On 03-August-23	9.75	Call	Bond Future	1547	0	1547	0	0.00
12/07/2022	R186 On 03-August-23	9.73	Call	Bond Future	1519	0	1519	0	0.00
12/07/2022	R186 On 03-August-23	9.74	Call	Bond Future	1533	0	1533	0	0.00
12/07/2022	R186 On 03-August-23	9.74	Put	Bond Future	2632	8	2632	8	0.00
12/07/2022	R186 On 03-August-23	9.73	Put	Bond Future	2647	8	2647	8	0.00
12/07/2022	R186 On 03-August-23	9.75	Put	Bond Future	2618	8	2618	8	0.00
12/07/2022	R197 On 04-August-22			Bond Future	329.76	329.9144	329.7566	329.9144	809.00
12/07/2022	R197 On 03-November-22			Bond Future	334.86	334.9447	334.8597	334.9447	6.00
12/07/2022	R197 On 02-February-23			Bond Future	331.92	332.0002	331.9246	332.0002	0.00
12/07/2022	R197 On 04-May-23			Bond Future	338.13	338.1502	338.1350	338.1502	0.00
12/07/2022	R197 On 03-August-23			Bond Future	335.94	337.7340	335.9439	337.7340	0.00
12/07/2022	R202 On 04-August-22			Bond Future	242.80	243.2065	242.7959	243.2065	6,933.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/07/2022	R202 On 03-November-22			Bond Future	246.55	246.9148	246.5532	246.9148	0.00
12/07/2022	R202 On 02-February-23			Bond Future	246.19	246.5462	246.1865	246.5462	0.00
12/07/2022	R202 On 04-May-23			Bond Future	250.79	251.1114	250.7906	251.1114	0.00
12/07/2022	R202 On 03-August-23			Bond Future	251.07	232.8743	251.0691	232.8743	0.00
12/07/2022	R209 On 04-August-22			Bond Future	11.71	66.4117	11.7064	66.4117	23,295.00
12/07/2022	R209 On 04-August-22	10.57	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R209 On 04-August-22	10.59	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R209 On 04-August-22	10.58	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R209 On 04-August-22	10.58	Put	Bond Future	5840	5	5840	5	0.00
12/07/2022	R209 On 04-August-22	10.57	Put	Bond Future	5895	5	5895	5	0.00
12/07/2022	R209 On 04-August-22	10.59	Put	Bond Future	5785	5	5785	5	0.00
12/07/2022	R209 On 03-November-22			Bond Future	11.88	64.2632	11.8826	64.2632	4,520.00
12/07/2022	R209 On 03-November-22	11.02	Call	Bond Future	337	1	337	1	0.00
12/07/2022	R209 On 03-November-22	11.50	Call	Bond Future	985	1	985	1	0.00
12/07/2022	R209 On 03-November-22	10.50	Call	Bond Future	67	0	67	0	0.00
12/07/2022	R209 On 03-November-22	11.00	Call	Bond Future	319	0	319	0	0.00
12/07/2022	R209 On 03-November-22	11.01	Call	Bond Future	328	1	328	1	0.00
12/07/2022	R209 On 03-November-22	10.00	Call	Bond Future	11	0	11	0	3,500.00
12/07/2022	R209 On 03-November-22	12.00	Call	Bond Future	2141	3	2141	3	0.00
12/07/2022	R209 On 03-November-22	11.03	Call	Bond Future	346	1	346	1	0.00
12/07/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
12/07/2022	R209 On 03-November-22	9.50	Call	Bond Future	1	0	1	0	0.00
12/07/2022	R209 On 03-November-22	9.50	Put	Bond Future	12964	12	12964	12	0.00
12/07/2022	R209 On 03-November-22	9.25	Put	Bond Future	14533	14	14533	14	0.00
12/07/2022	R209 On 03-November-22	11.03	Put	Bond Future	4600	4	4600	4	0.00
12/07/2022	R209 On 03-November-22	10.50	Put	Bond Future	7172	6	7172	6	0.00
12/07/2022	R209 On 03-November-22	12.00	Put	Bond Future	1586	1	1586	1	3,500.00
12/07/2022	R209 On 03-November-22	10.00	Put	Bond Future	9964	9	9964	9	6,000.00
12/07/2022	R209 On 03-November-22	11.01	Put	Bond Future	4687	4	4687	4	0.00
12/07/2022	R209 On 03-November-22	11.00	Put	Bond Future	4730	4	4730	4	7,000.00
12/07/2022	R209 On 03-November-22	11.50	Put	Bond Future	2845	2	2845	2	0.00
12/07/2022	R209 On 03-November-22	11.02	Put	Bond Future	4643	4	4643	4	0.00
12/07/2022	R209 On 02-February-23			Bond Future	12.05	65.3633	12.0459	65.3633	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
12/07/2022	R209 On 02-February-23	10.80	Call	Bond Future	408	1	408	1	0.00
12/07/2022	R209 On 02-February-23	10.78	Call	Bond Future	392	1	392	1	0.00
12/07/2022	R209 On 02-February-23	10.79	Call	Bond Future	400	1	400	1	0.00
12/07/2022	R209 On 02-February-23	10.80	Put	Bond Future	6626	6	6626	6	0.00
12/07/2022	R209 On 02-February-23	10.78	Put	Bond Future	6717	6	6717	6	0.00
12/07/2022	R209 On 02-February-23	10.79	Put	Bond Future	6671	6	6671	6	0.00
12/07/2022	R209 On 04-May-23			Bond Future	12.20	63.4109	12.1979	63.4109	0.00
12/07/2022	R209 On 04-May-23	11.11	Call	Bond Future	951	1	951	1	0.00
12/07/2022	R209 On 04-May-23	11.09	Call	Bond Future	927	1	927	1	0.00
12/07/2022	R209 On 04-May-23	11.10	Call	Bond Future	939	1	939	1	0.00
12/07/2022	R209 On 04-May-23	11.10	Put	Bond Future	6266	6	6266	6	0.00
12/07/2022	R209 On 04-May-23	11.09	Put	Bond Future	6305	6	6305	6	0.00
12/07/2022	R209 On 04-May-23	11.11	Put	Bond Future	6227	6	6227	6	0.00
12/07/2022	R209 On 03-August-23			Bond Future	12.33	59.8967	12.3320	59.8967	0.00
12/07/2022	R209 On 03-August-23	11.95	Call	Bond Future	2510	1	2510	1	0.00
12/07/2022	R209 On 03-August-23	11.93	Call	Bond Future	2468	1	2468	1	0.00
12/07/2022	R209 On 03-August-23	11.94	Call	Bond Future	2489	1	2489	1	0.00
12/07/2022	R209 On 03-August-23	11.95	Put	Bond Future	4263	7	4263	7	0.00
12/07/2022	R209 On 03-August-23	11.93	Put	Bond Future	4315	7	4315	7	0.00
12/07/2022	R209 On 03-August-23	11.94	Put	Bond Future	4289	7	4289	7	0.00
12/07/2022	R210 On 04-August-22			Bond Future	222.52	222.4375	222.5210	222.4375	1,068.00
12/07/2022	R210 On 03-November-22			Bond Future	222.99	222.8552	222.9906	222.8552	0.00
12/07/2022	R210 On 02-February-23			Bond Future	226.86	226.7177	226.8623	226.7177	0.00
12/07/2022	R210 On 04-May-23			Bond Future	228.04	227.8493	228.0391	227.8493	0.00
12/07/2022	R210 On 03-August-23			Bond Future	232.67	215.5378	232.6658	215.5378	0.00
12/07/2022	R213 On 04-August-22			Bond Future	11.24	80.8191	11.2373	80.8191	32,295.00
12/07/2022	R213 On 04-August-22	9.90	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R213 On 04-August-22	9.88	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R213 On 04-August-22	9.89	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R213 On 04-August-22	9.90	Put	Bond Future	6434	6	6434	6	0.00
12/07/2022	R213 On 04-August-22	9.88	Put	Bond Future	6535	6	6535	6	0.00
12/07/2022	R213 On 04-August-22	9.89	Put	Bond Future	6484	6	6484	6	0.00
12/07/2022	R213 On 03-November-22			Bond Future	11.45	78.4923	11.4488	78.4923	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
12/07/2022	R213 On 03-November-22	10.40	Call	Bond Future	185	0	185	0	0.00
12/07/2022	R213 On 03-November-22	9.98	Call	Bond Future	59	0	59	0	0.00
12/07/2022	R213 On 03-November-22	10.19	Call	Bond Future	103	0	103	0	0.00
12/07/2022	R213 On 03-November-22	9.13	Call	Bond Future	4	0	4	0	200.00
12/07/2022	R213 On 03-November-22	9.84	Call	Bond Future	40	0	40	0	0.00
12/07/2022	R213 On 03-November-22	10.38	Call	Bond Future	175	0	175	0	0.00
12/07/2022	R213 On 03-November-22	10.39	Call	Bond Future	180	0	180	0	0.00
12/07/2022	R213 On 03-November-22	10.37	Call	Bond Future	171	0	171	0	0.00
12/07/2022	R213 On 03-November-22	9.19	Call	Bond Future	5	0	5	0	476.00
12/07/2022	R213 On 03-November-22	9.19	Put	Bond Future	10925	10	10925	10	0.00
12/07/2022	R213 On 03-November-22	10.37	Put	Bond Future	5155	5	5155	5	200.00
12/07/2022	R213 On 03-November-22	10.39	Put	Bond Future	5068	5	5068	5	0.00
12/07/2022	R213 On 03-November-22	10.38	Put	Bond Future	5111	5	5111	5	0.00
12/07/2022	R213 On 03-November-22	9.84	Put	Bond Future	7624	7	7624	7	476.00
12/07/2022	R213 On 03-November-22	9.13	Put	Bond Future	11240	11	11240	11	0.00
12/07/2022	R213 On 03-November-22	10.19	Put	Bond Future	5959	5	5959	5	476.00
12/07/2022	R213 On 03-November-22	9.98	Put	Bond Future	6946	6	6946	6	200.00
12/07/2022	R213 On 03-November-22	10.40	Put	Bond Future	5025	4	5025	4	0.00
12/07/2022	R213 On 02-February-23			Bond Future	11.65	79.8347	11.6506	79.8347	0.00
12/07/2022	R213 On 02-February-23	10.43	Call	Bond Future	405	1	405	1	912.00
12/07/2022	R213 On 02-February-23	10.22	Call	Bond Future	275	0	275	0	0.00
12/07/2022	R213 On 02-February-23	10.21	Call	Bond Future	270	0	270	0	0.00
12/07/2022	R213 On 02-February-23	9.16	Call	Bond Future	37	0	37	0	476.00
12/07/2022	R213 On 02-February-23	12.20	Call	Bond Future	3722	4	3722	4	0.00
12/07/2022	R213 On 02-February-23	10.23	Call	Bond Future	279	0	279	0	0.00
12/07/2022	R213 On 02-February-23	10.35	Call	Bond Future	350	0	350	0	0.00
12/07/2022	R213 On 02-February-23	10.01	Call	Bond Future	192	0	192	0	0.00
12/07/2022	R213 On 02-February-23	10.35	Put	Bond Future	6227	6	6227	6	476.00
12/07/2022	R213 On 02-February-23	12.20	Put	Bond Future	1402	1	1402	1	912.00
12/07/2022	R213 On 02-February-23	10.22	Put	Bond Future	6770	6	6770	6	0.00
12/07/2022	R213 On 02-February-23	10.43	Put	Bond Future	5904	5	5904	5	0.00
12/07/2022	R213 On 02-February-23	9.16	Put	Bond Future	11806	11	11806	11	0.00
12/07/2022	R213 On 02-February-23	10.01	Put	Bond Future	7700	7	7700	7	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
12/07/2022	R213 On 02-February-23	10.21	Put	Bond Future	6814	6	6814	6	0.00
12/07/2022	R213 On 02-February-23	10.23	Put	Bond Future	6727	6	6727	6	0.00
12/07/2022	R213 On 04-May-23			Bond Future	11.83	77.7489	11.8319	77.7489	0.00
12/07/2022	R213 On 04-May-23	10.74	Call	Bond Future	851	1	851	1	0.00
12/07/2022	R213 On 04-May-23	10.73	Call	Bond Future	840	1	840	1	0.00
12/07/2022	R213 On 04-May-23	10.75	Call	Bond Future	862	1	862	1	0.00
12/07/2022	R213 On 04-May-23	10.75	Put	Bond Future	5575	5	5575	5	0.00
12/07/2022	R213 On 04-May-23	10.73	Put	Bond Future	5644	5	5644	5	0.00
12/07/2022	R213 On 04-May-23	10.74	Put	Bond Future	5610	5	5610	5	0.00
12/07/2022	R213 On 03-August-23			Bond Future	12.00	73.4966	11.9955	73.4966	0.00
12/07/2022	R213 On 03-August-23	11.62	Call	Bond Future	2207	1	2207	1	0.00
12/07/2022	R213 On 03-August-23	11.61	Call	Bond Future	2188	1	2188	1	0.00
12/07/2022	R213 On 03-August-23	11.63	Call	Bond Future	2227	1	2227	1	0.00
12/07/2022	R213 On 03-August-23	11.62	Put	Bond Future	3760	7	3760	7	0.00
12/07/2022	R213 On 03-August-23	11.61	Put	Bond Future	3783	7	3783	7	0.00
12/07/2022	R213 On 03-August-23	11.63	Put	Bond Future	3737	7	3737	7	0.00
12/07/2022	R214 On 04-August-22			Bond Future	11.89	63.6913	11.8939	63.6913	84,566.00
12/07/2022	R214 On 04-August-22	10.97	Call	Bond Future	3	0	3	0	0.00
12/07/2022	R214 On 04-August-22	10.98	Call	Bond Future	3	0	3	0	0.00
12/07/2022	R214 On 04-August-22	10.99	Call	Bond Future	3	0	3	0	0.00
12/07/2022	R214 On 04-August-22	10.98	Put	Bond Future	4851	4	4851	4	0.00
12/07/2022	R214 On 04-August-22	10.99	Put	Bond Future	4795	4	4795	4	0.00
12/07/2022	R214 On 04-August-22	10.97	Put	Bond Future	4907	4	4907	4	0.00
12/07/2022	R214 On 03-November-22			Bond Future	12.06	61.3602	12.0624	61.3602	80.00
12/07/2022	R214 On 03-November-22	11.36	Call	Bond Future	525	1	525	1	0.00
12/07/2022	R214 On 03-November-22	11.35	Call	Bond Future	513	1	513	1	0.00
12/07/2022	R214 On 03-November-22	11.34	Call	Bond Future	501	1	501	1	0.00
12/07/2022	R214 On 03-November-22	11.36	Put	Bond Future	4116	3	4116	3	0.00
12/07/2022	R214 On 03-November-22	11.35	Put	Bond Future	4157	4	4157	4	0.00
12/07/2022	R214 On 03-November-22	11.34	Put	Bond Future	4199	4	4199	4	0.00
12/07/2022	R214 On 02-February-23			Bond Future	12.22	62.4099	12.2222	62.4099	994.00
12/07/2022	R214 On 02-February-23	11.09	Call	Bond Future	534	1	534	1	0.00
12/07/2022	R214 On 02-February-23	11.07	Call	Bond Future	514	1	514	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
12/07/2022	R214 On 02-February-23	11.08	Call	Bond Future	524	1	524	1	0.00
12/07/2022	R214 On 02-February-23	11.08	Put	Bond Future	6408	6	6408	6	0.00
12/07/2022	R214 On 02-February-23	11.07	Put	Bond Future	6454	6	6454	6	0.00
12/07/2022	R214 On 02-February-23	11.09	Put	Bond Future	6362	6	6362	6	0.00
12/07/2022	R214 On 04-May-23			Bond Future	12.36	60.2590	12.3639	60.2590	0.00
12/07/2022	R214 On 04-May-23	11.38	Call	Bond Future	1179	1	1179	1	0.00
12/07/2022	R214 On 04-May-23	11.36	Call	Bond Future	1151	1	1151	1	0.00
12/07/2022	R214 On 04-May-23	11.37	Call	Bond Future	1165	1	1165	1	0.00
12/07/2022	R214 On 04-May-23	11.37	Put	Bond Future	6140	6	6140	6	0.00
12/07/2022	R214 On 04-May-23	11.36	Put	Bond Future	6179	6	6179	6	0.00
12/07/2022	R214 On 04-May-23	11.38	Put	Bond Future	6101	5	6101	5	0.00
12/07/2022	R214 On 03-August-23			Bond Future	12.49	56.9371	12.4912	56.9371	0.00
12/07/2022	R214 On 03-August-23	12.16	Call	Bond Future	2731	1	2731	1	0.00
12/07/2022	R214 On 03-August-23	12.14	Call	Bond Future	2687	1	2687	1	0.00
12/07/2022	R214 On 03-August-23	12.15	Call	Bond Future	2709	1	2709	1	0.00
12/07/2022	R214 On 03-August-23	12.15	Put	Bond Future	4318	7	4318	7	0.00
12/07/2022	R214 On 03-August-23	12.14	Put	Bond Future	4344	7	4344	7	0.00
12/07/2022	R214 On 03-August-23	12.16	Put	Bond Future	4291	7	4291	7	0.00
12/07/2022	R248 On 04-August-22			Bond Future	11.90	79.9384	11.9045	79.9384	213,333.00
12/07/2022	R248 On 04-August-22	9.70	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R248 On 04-August-22	10.30	Call	Bond Future	0	0	0	0	1,200.00
12/07/2022	R248 On 04-August-22	11.00	Call	Bond Future	5	0	5	0	1,200.00
12/07/2022	R248 On 04-August-22	10.40	Call	Bond Future	0	0	0	0	0.00
12/07/2022	R248 On 04-August-22	10.90	Call	Bond Future	2	0	2	0	1,700.00
12/07/2022	R248 On 04-August-22	10.20	Call	Bond Future	0	0	0	0	1,700.00
12/07/2022	R248 On 04-August-22	10.99	Call	Bond Future	5	0	5	0	0.00
12/07/2022	R248 On 04-August-22	10.98	Call	Bond Future	4	0	4	0	0.00
12/07/2022	R248 On 04-August-22	10.98	Put	Bond Future	6137	5	6137	5	0.00
12/07/2022	R248 On 04-August-22	10.99	Put	Bond Future	6066	5	6066	5	0.00
12/07/2022	R248 On 04-August-22	10.40	Put	Bond Future	10444	9	10444	9	0.00
12/07/2022	R248 On 04-August-22	10.90	Put	Bond Future	6706	6	6706	6	0.00
12/07/2022	R248 On 04-August-22	11.00	Put	Bond Future	5996	5	5996	5	50.00
12/07/2022	R248 On 04-August-22	10.30	Put	Bond Future	11227	10	11227	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
12/07/2022	R248 On 04-August-22	9.70	Put	Bond Future	16197	15	16197	15	0.00
12/07/2022	R248 On 04-August-22	10.20	Put	Bond Future	12023	11	12023	11	0.00
12/07/2022	R248 On 03-November-22			Bond Future	12.07	76.7135	12.0749	76.7135	5,959.00
12/07/2022	R248 On 03-November-22	11.31	Call	Bond Future	560	1	560	1	0.00
12/07/2022	R248 On 03-November-22	11.30	Call	Bond Future	546	1	546	1	0.00
12/07/2022	R248 On 03-November-22	11.32	Call	Bond Future	574	1	574	1	0.00
12/07/2022	R248 On 03-November-22	11.30	Put	Bond Future	5498	5	5498	5	0.00
12/07/2022	R248 On 03-November-22	11.31	Put	Bond Future	5444	5	5444	5	0.00
12/07/2022	R248 On 03-November-22	11.32	Put	Bond Future	5390	4	5390	4	0.00
12/07/2022	R248 On 02-February-23			Bond Future	12.24	78.0260	12.2367	78.0260	0.00
12/07/2022	R248 On 02-February-23	11.07	Call	Bond Future	615	1	615	1	0.00
12/07/2022	R248 On 02-February-23	11.06	Call	Bond Future	603	1	603	1	0.00
12/07/2022	R248 On 02-February-23	11.08	Call	Bond Future	627	1	627	1	0.00
12/07/2022	R248 On 02-February-23	11.08	Put	Bond Future	8051	7	8051	7	0.00
12/07/2022	R248 On 02-February-23	11.06	Put	Bond Future	8167	7	8167	7	0.00
12/07/2022	R248 On 02-February-23	11.07	Put	Bond Future	8109	7	8109	7	0.00
12/07/2022	R248 On 04-May-23			Bond Future	12.38	75.0211	12.3803	75.0211	0.00
12/07/2022	R248 On 04-May-23	11.34	Call	Bond Future	1363	2	1363	2	0.00
12/07/2022	R248 On 04-May-23	11.33	Call	Bond Future	1346	2	1346	2	0.00
12/07/2022	R248 On 04-May-23	11.35	Call	Bond Future	1380	2	1380	2	0.00
12/07/2022	R248 On 04-May-23	11.35	Put	Bond Future	7790	7	7790	7	0.00
12/07/2022	R248 On 04-May-23	11.33	Put	Bond Future	7890	7	7890	7	0.00
12/07/2022	R248 On 04-May-23	11.34	Put	Bond Future	7840	7	7840	7	0.00
12/07/2022	R248 On 03-August-23			Bond Future	12.51	70.8694	12.5094	70.8694	0.00
12/07/2022	R248 On 03-August-23	12.10	Call	Bond Future	3173	2	3173	2	0.00
12/07/2022	R248 On 03-August-23	12.09	Call	Bond Future	3146	2	3146	2	0.00
12/07/2022	R248 On 03-August-23	12.11	Call	Bond Future	3199	2	3199	2	0.00
12/07/2022	R248 On 03-August-23	12.11	Put	Bond Future	5526	8	5526	8	0.00
12/07/2022	R248 On 03-August-23	12.09	Put	Bond Future	5593	8	5593	8	0.00
12/07/2022	R248 On 03-August-23	12.10	Put	Bond Future	5559	8	5559	8	0.00