



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 10/10/2022 TO: 10/10/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	2025 On 03-November-22			Bond Future	165.83	165.8014	165.8290	165.8014	3,315.00
10/10/2022	2025 On 02-February-23			Bond Future	167.26	167.2372	167.2627	167.2372	3,967.00
10/10/2022	2025 On 04-May-23			Bond Future	170.75	170.7240	170.7485	170.7240	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
10/10/2022	2025 On 03-August-23			Bond Future	172.59	172.5682	172.5931	172.5682	0.00
10/10/2022	2025 On 02-November-23			Bond Future	176.24	176.2116	176.2369	176.2116	0.00
10/10/2022	2029 On 03-November-22			Bond Future	119.25	119.4846	119.2492	119.4846	1,086.00
10/10/2022	2029 On 02-February-23			Bond Future	121.51	121.7509	121.5091	121.7509	912.00
10/10/2022	2029 On 04-May-23			Bond Future	122.74	122.9859	122.7380	122.9859	0.00
10/10/2022	2029 On 03-August-23			Bond Future	125.33	125.5867	125.3332	125.5867	0.00
10/10/2022	2029 On 02-November-23			Bond Future	126.63	126.8898	126.6313	126.8898	0.00
10/10/2022	2030 On 03-November-22			Bond Future	10.73	88.8204	88.6693	88.8204	64,278.00
10/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	21	0	0	0	0.00
10/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	23	0	0	0	0.00
10/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	68	0	0	0	500.00
10/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3796	4	4	4	0.00
10/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	26	0	0	0	0.00
10/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
10/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	4793	5	5	5	0.00
10/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	2914	3	3	3	0.00
10/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	2487	2	2	2	0.00
10/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	102	0	0	0	500.00
10/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	2958	3	3	3	0.00
10/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3002	3	3	3	0.00
10/10/2022	2030 On 02-February-23			Bond Future	10.88	86.4776	86.3222	86.4776	5,200.00
10/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3925	4	4	4	5,000.00
10/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2696	3	3	3	0.00
10/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2802	3	3	3	0.00
10/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	662	1	1	1	0.00
10/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	496	1	0	1	388.00
10/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	97	0	0	0	102.00
10/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	153	0	0	0	388.00
10/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	593	1	1	1	0.00
10/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	464	1	0	1	0.00
10/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	3330	3	3	3	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	642	1	1	1	0.00
10/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	652	1	1	1	0.00
10/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	472	1	0	1	0.00
10/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	186	0	0	0	0.00
10/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	143	0	0	0	0.00
10/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	380	0	0	0	0.00
10/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	5919	6	6	6	102.00
10/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	9769	10	10	10	0.00
10/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	8674	9	9	9	0.00
10/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	8487	8	8	8	0.00
10/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	7933	8	8	8	0.00
10/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	4821	5	5	5	102.00
10/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4565	4	5	4	0.00
10/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1301	1	1	1	0.00
10/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1582	2	2	2	388.00
10/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5391	5	5	5	0.00
10/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5236	5	5	5	0.00
10/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5353	5	5	5	0.00
10/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	4637	5	5	5	0.00
10/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	4601	5	5	5	0.00
10/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1648	2	2	2	0.00
10/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1053	1	1	1	0.00
10/10/2022	2030 On 04-May-23			Bond Future	11.01	88.2634	88.1039	88.2634	0.00
10/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	7171	7	7	7	0.00
10/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	4292	4	4	4	0.00
10/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	5516	6	6	6	0.00
10/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6947	7	7	7	0.00
10/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1795	2	2	2	0.00
10/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1994	2	2	2	350.00
10/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	672	1	1	1	150.00
10/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3539	4	4	4	0.00
10/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1598	2	2	2	479.00
10/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1760	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1778	2	2	2	0.00
10/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	738	1	1	1	479.00
10/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	826	1	1	1	388.00
10/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	368	0	0	0	388.00
10/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	1027	1	1	1	1,080.00
10/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5436	5	5	5	0.00
10/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9297	9	9	9	0.00
10/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7004	7	7	7	0.00
10/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6236	6	6	6	0.00
10/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	6654	7	7	7	0.00
10/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	3832	4	4	4	0.00
10/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	3858	4	4	4	0.00
10/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4134	4	4	4	0.00
10/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2141	2	2	2	150.00
10/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3525	3	4	3	0.00
10/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	3806	4	4	4	0.00
10/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	899	1	1	1	479.00
10/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1272	1	1	1	1,080.00
10/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1741	2	2	2	388.00
10/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	853	1	1	1	350.00
10/10/2022	2030 On 03-August-23			Bond Future	11.14	86.1037	85.9406	86.1037	0.00
10/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6879	7	7	7	0.00
10/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3477	4	3	4	0.00
10/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7793	8	8	8	0.00
10/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	3428	4	3	4	0.00
10/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1573	2	2	2	1,012.00
10/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1979	2	2	2	350.00
10/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3452	4	3	4	0.00
10/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2586	3	3	3	0.00
10/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4030	4	4	4	0.00
10/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2618	3	3	3	0.00
10/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	974	1	1	1	350.00
10/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	4690	5	5	5	0.00

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10/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1180	1	1	1	1,012.00
10/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2602	3	3	3	0.00
10/10/2022	2030 On 02-November-23			Bond Future	11.28	87.9037	87.7372	87.9037	0.00
10/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1923	2	2	2	0.00
10/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1906	2	2	2	0.00
10/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1888	2	2	2	0.00
10/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	3812	4	4	4	0.00
10/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	3789	4	4	4	0.00
10/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	3766	4	4	4	0.00
10/10/2022	2032 On 03-November-22			Bond Future	11.19	84.1801	84.0361	84.1801	171,096.00
10/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
10/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
10/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	2219	2	2	2	0.00
10/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	5419	6	5	6	0.00
10/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	115	0	0	0	0.00
10/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	123	0	0	0	750.00
10/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1849	2	2	2	0.00
10/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	2	0	0	0	500.00
10/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	33	0	0	0	0.00
10/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	58	0	0	0	0.00
10/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	1	0	0	0	0.00
10/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
10/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
10/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	1	0	0	0	0.00
10/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	5444	5	5	5	180.00
10/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	6777	7	7	7	0.00
10/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	5719	6	6	6	454.00
10/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	9995	10	10	10	0.00
10/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	9410	9	9	9	0.00
10/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	3334	3	3	3	180.00
10/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	10290	10	10	10	0.00
10/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	3683	4	4	4	454.00

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10/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	5169	5	5	5	0.00
10/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	551	1	1	1	7,500.00
10/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	2815	3	3	3	0.00
10/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	2861	3	3	3	0.00
10/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	50	0	0	0	750.00
10/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	427	0	0	0	500.00
10/10/2022	2032 On 02-February-23			Bond Future	11.34	85.7560	85.6079	85.7560	18.00
10/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3951	4	4	4	0.00
10/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	7187	7	7	7	0.00
10/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	676	1	1	1	0.00
10/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	687	1	1	1	0.00
10/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	468	1	0	1	0.00
10/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	99	0	0	0	454.00
10/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	3478	4	3	4	0.00
10/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	699	1	1	1	0.00
10/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	821	1	1	1	0.00
10/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	1063	1	1	1	750.00
10/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	515	1	1	1	500.00
10/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	136	0	0	0	500.00
10/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	313	0	0	0	750.00
10/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	7743	8	8	8	0.00
10/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10101	10	10	10	0.00
10/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6305	6	6	6	0.00
10/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4467	4	4	4	0.00
10/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5117	5	5	5	454.00
10/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	5524	5	6	5	0.00
10/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1780	2	2	2	0.00
10/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	10987	11	11	11	0.00
10/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	6583	6	7	6	454.00
10/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	5566	5	6	5	0.00
10/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	5608	6	6	6	0.00
10/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	606	1	1	1	750.00
10/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1537	2	2	2	500.00

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10/10/2022	2032 On 04-May-23			Bond Future	11.47	83.3624	83.2105	83.3624	0.00
10/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1475	2	1	2	400.00
10/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1903	2	2	2	0.00
10/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1922	2	2	2	0.00
10/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1940	2	2	2	0.00
10/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2991	3	3	3	400.00
10/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	9578	10	10	10	0.00
10/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	794	1	1	1	400.00
10/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	4789	5	5	5	0.00
10/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	4821	5	5	5	0.00
10/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	4853	5	5	5	0.00
10/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	5701	6	6	6	0.00
10/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3463	3	3	3	0.00
10/10/2022	2032 On 03-August-23			Bond Future	11.59	85.1082	84.9528	85.1082	2,600.00
10/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3926	4	4	4	0.00
10/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3953	4	4	4	0.00
10/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	4337	4	4	4	5,000.00
10/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3980	4	4	4	0.00
10/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3154	3	3	3	0.00
10/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	2910	3	3	3	0.00
10/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3173	3	3	3	0.00
10/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3193	3	3	3	0.00
10/10/2022	2032 On 02-November-23			Bond Future	11.73	82.7262	82.5675	82.7262	0.00
10/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	2221	2	2	2	0.00
10/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	2240	2	2	2	0.00
10/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	2260	2	2	2	0.00
10/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	4550	4	5	4	0.00
10/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	4578	4	5	4	0.00
10/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	4606	5	5	5	0.00
10/10/2022	2033 On 03-November-22			Bond Future	113.27	113.1215	113.2735	113.1215	1,138.00
10/10/2022	2033 On 02-February-23			Bond Future	115.42	115.2671	115.4202	115.2671	6,442.00
10/10/2022	2033 On 04-May-23			Bond Future	116.43	116.2791	116.4344	116.2791	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
10/10/2022	2033 On 03-August-23			Bond Future	118.90	118.7380	118.8962	118.7380	0.00
10/10/2022	2033 On 02-November-23			Bond Future	119.97	119.8058	119.9678	119.8058	0.00
10/10/2022	2037 On 03-November-22			Bond Future	11.71	80.4204	80.2863	80.4204	60,179.00
10/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	342	0	0	0	0.00
10/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	369	0	0	0	0.00
10/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	356	0	0	0	0.00
10/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	2698	3	3	3	0.00
10/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	2744	3	3	3	0.00
10/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	2652	3	3	3	0.00
10/10/2022	2037 On 02-February-23			Bond Future	11.85	77.6700	77.5320	77.6700	76,247.00
10/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	1122	1	1	1	636.00
10/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	1039	1	1	1	0.00
10/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	3258	3	3	3	0.00
10/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	1007	1	1	1	0.00
10/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	1023	1	1	1	0.00
10/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	5766	6	6	6	0.00
10/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	5811	6	6	6	0.00
10/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	5721	6	6	6	0.00
10/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	5499	5	5	5	0.00
10/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2603	3	3	3	636.00
10/10/2022	2037 On 04-May-23			Bond Future	11.97	79.2746	79.1330	79.2746	0.00
10/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	3251	3	3	3	400.00
10/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1579	2	2	2	400.00
10/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9954	10	10	10	0.00
10/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	2139	2	2	2	0.00
10/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	2097	2	2	2	0.00
10/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	2118	2	2	2	0.00
10/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	5898	6	6	6	0.00
10/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7034	7	7	7	0.00
10/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	5936	6	6	6	0.00
10/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1148	1	1	1	400.00
10/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	5860	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4329	4	4	4	0.00
10/10/2022	2037 On 03-August-23			Bond Future	12.10	76.6766	76.5318	76.6766	0.00
10/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	4299	4	4	4	0.00
10/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	4270	4	4	4	0.00
10/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	4241	4	4	4	0.00
10/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4136	4	4	4	0.00
10/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4111	4	4	4	0.00
10/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4087	4	4	4	0.00
10/10/2022	2037 On 02-November-23			Bond Future	12.22	78.2797	78.1319	78.2797	0.00
10/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2451	3	2	3	0.00
10/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2430	3	2	3	0.00
10/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2472	3	2	3	0.00
10/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6126	6	6	6	0.00
10/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6090	6	6	6	0.00
10/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6054	6	6	6	0.00
10/10/2022	2038 On 03-November-22			Bond Future	127.42	126.9793	127.4232	126.9793	3,892.00
10/10/2022	2038 On 02-February-23			Bond Future	127.92	127.4650	127.9155	127.4650	1,875.00
10/10/2022	2038 On 04-May-23			Bond Future	130.58	130.1234	130.5819	130.1234	0.00
10/10/2022	2038 On 03-August-23			Bond Future	131.36	130.8886	131.3569	130.8886	0.00
10/10/2022	2038 On 02-November-23			Bond Future	134.13	133.6520	134.1304	133.6520	0.00
10/10/2022	2040 On 03-November-22			Bond Future	11.79	82.1799	82.0667	82.1799	53,940.00
10/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
10/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	589	1	1	1	0.00
10/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	6	0	0	0	1,467.00
10/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	433	1	0	1	0.00
10/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	22	0	0	0	0.00
10/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	284	0	0	0	1,467.00
10/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	12	0	0	0	1,078.00
10/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	2087	2	2	2	0.00
10/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	4486	5	4	5	0.00
10/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	402	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	417	1	0	1	0.00
10/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	186	0	0	0	1,078.00
10/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	3897	4	4	4	0.00
10/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	2781	3	3	3	0.00
10/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	791	1	1	1	0.00
10/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	7809	8	8	8	0.00
10/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	3342	3	3	3	0.00
10/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	6426	6	6	6	0.00
10/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	7111	7	7	7	0.00
10/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	2364	2	2	2	0.00
10/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	186	0	0	0	1,078.00
10/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	2879	3	3	3	0.00
10/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	2830	3	3	3	0.00
10/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	11455	11	11	11	0.00
10/10/2022	2040 On 02-February-23			Bond Future	11.92	79.2121	79.0954	79.2121	65,233.00
10/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	3635	4	4	4	0.00
10/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	1102	1	1	1	0.00
10/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	1119	1	1	1	0.00
10/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	223	0	0	0	388.00
10/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	210	0	0	0	0.00
10/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	4232	4	4	4	0.00
10/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	4340	4	4	4	0.00
10/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	1137	1	1	1	0.00
10/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	1263	1	1	1	621.00
10/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	879	1	1	1	388.00
10/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	836	1	1	1	0.00
10/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	6991	7	7	7	0.00
10/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	5847	6	6	6	0.00
10/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2751	3	3	3	621.00
10/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	6181	6	6	6	0.00
10/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2292	2	2	2	388.00
10/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2356	2	2	2	0.00
10/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	11840	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	11631	12	12	12	0.00
10/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	7150	7	7	7	0.00
10/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	6230	6	6	6	0.00
10/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	6279	6	6	6	0.00
10/10/2022	2040 On 04-May-23			Bond Future	12.04	80.8486	80.7288	80.8486	0.00
10/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	9266	9	9	9	0.00
10/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	2405	2	2	2	0.00
10/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2546	3	3	3	486.00
10/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	1153	1	1	1	486.00
10/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1418	1	1	1	388.00
10/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	2382	2	2	2	0.00
10/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	582	1	1	1	388.00
10/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	6689	7	7	7	0.00
10/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	2428	3	2	3	0.00
10/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	6156	6	6	6	0.00
10/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	9515	9	10	9	0.00
10/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2508	2	3	2	388.00
10/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1600	2	2	2	486.00
10/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	12946	13	13	13	0.00
10/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6237	6	6	6	0.00
10/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	8483	8	8	8	0.00
10/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	5958	6	6	6	0.00
10/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	6196	6	6	6	0.00
10/10/2022	2040 On 03-August-23			Bond Future	12.16	78.0332	77.9106	78.0332	0.00
10/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4800	5	5	5	0.00
10/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4769	5	5	5	0.00
10/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4832	5	5	5	0.00
10/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4435	4	4	4	0.00
10/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4488	4	4	4	0.00
10/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4462	4	4	4	0.00
10/10/2022	2040 On 02-November-23			Bond Future	12.28	79.6648	79.5396	79.6648	0.00
10/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2859	3	3	3	0.00
10/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2836	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2813	3	3	3	0.00
10/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	6968	7	7	7	0.00
10/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	6890	7	7	7	0.00
10/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	6928	7	7	7	0.00
10/10/2022	2044 On 03-November-22			Bond Future	11.76	79.1134	78.9977	79.1134	74,224.00
10/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	440	1	0	1	0.00
10/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	456	1	0	1	0.00
10/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
10/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	7	0	0	0	1,647.00
10/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	25	0	0	0	0.00
10/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	473	1	0	1	0.00
10/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	313	0	0	0	1,647.00
10/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	3285	3	3	3	0.00
10/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	2770	3	3	3	0.00
10/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	2721	3	3	3	0.00
10/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	6430	6	6	6	0.00
10/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	7854	8	8	8	0.00
10/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	11638	12	12	12	0.00
10/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	2819	3	3	3	0.00
10/10/2022	2044 On 02-February-23			Bond Future	11.89	76.2133	76.0941	76.2133	31,719.00
10/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	1278	1	1	1	0.00
10/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	1356	1	1	1	1,300.00
10/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	3553	4	4	4	0.00
10/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	3220	3	3	3	1,300.00
10/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	1240	1	1	1	0.00
10/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	1259	1	1	1	0.00
10/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	6014	6	6	6	0.00
10/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	6063	6	6	6	0.00
10/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3162	3	3	3	0.00
10/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	2889	3	3	3	4,000.00
10/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	5775	6	6	6	0.00
10/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	5966	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	2044 On 04-May-23			Bond Future	12.00	77.7881	77.6656	77.7881	0.00
10/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	5008	5	5	5	0.00
10/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	3416	4	3	4	0.00
10/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	4179	4	4	4	0.00
10/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2556	3	3	3	0.00
10/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2532	3	3	3	0.00
10/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2507	3	3	3	0.00
10/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	6204	6	6	6	0.00
10/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	4951	5	5	5	4,115.00
10/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	6163	6	6	6	0.00
10/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	6123	6	6	6	0.00
10/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4186	4	4	4	4,115.00
10/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3537	4	4	4	1,500.00
10/10/2022	2044 On 03-August-23			Bond Future	12.11	75.0338	74.9085	75.0338	0.00
10/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4937	5	5	5	0.00
10/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4873	5	5	5	0.00
10/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4905	5	5	5	0.00
10/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	4639	5	5	5	0.00
10/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	4666	5	5	5	0.00
10/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4612	5	5	5	0.00
10/10/2022	2044 On 02-November-23			Bond Future	12.22	76.6026	76.4747	76.6026	0.00
10/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	3193	3	3	3	0.00
10/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	3217	3	3	3	0.00
10/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	3240	3	3	3	0.00
10/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7220	7	7	7	0.00
10/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7260	7	7	7	0.00
10/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7299	7	7	7	0.00
10/10/2022	2046 On 03-November-22			Bond Future	112.76	111.8885	112.7572	111.8885	16,138.00
10/10/2022	2046 On 02-February-23			Bond Future	114.89	114.0107	114.8941	114.0107	400.00
10/10/2022	2046 On 04-May-23			Bond Future	115.24	114.3404	115.2414	114.3404	0.00
10/10/2022	2046 On 03-August-23			Bond Future	117.68	116.7588	117.6784	116.7588	0.00
10/10/2022	2046 On 02-November-23			Bond Future	118.05	117.1053	118.0450	117.1053	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
10/10/2022	2050 On 03-November-22			Bond Future	114.58	117.2427	114.5789	117.2427	11,145.00
10/10/2022	2050 On 02-February-23			Bond Future	114.61	117.3256	114.6093	117.3256	1,434.00
10/10/2022	2050 On 04-May-23			Bond Future	117.00	119.7720	116.9980	119.7720	0.00
10/10/2022	2050 On 03-August-23			Bond Future	117.26	120.0969	117.2644	120.0969	0.00
10/10/2022	2050 On 02-November-23			Bond Future	119.74	122.6327	119.7403	122.6327	0.00
10/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	AL37 On 03-November-22			Index Future	825.27	825.2090	825.2710	825.2090	0.00
10/10/2022	AL37 On 02-February-23			Index Future	840.68	840.6580	840.6800	840.6580	0.00
10/10/2022	AL37 On 04-May-23			Index Future	857.98	857.9770	857.9760	857.9770	0.00
10/10/2022	AL37 On 03-August-23			Index Future	875.91	875.9210	875.9120	875.9210	0.00
10/10/2022	AL37 On 02-November-23			Index Future	894.21	894.2210	894.2110	894.2210	0.00
10/10/2022	AL7T On 03-November-22			Index Future	942.04	943.4650	942.0390	943.4650	0.00
10/10/2022	AL7T On 02-February-23			Index Future	959.63	961.1270	959.6280	961.1270	0.00
10/10/2022	AL7T On 04-May-23			Index Future	979.37	980.9280	979.3710	980.9280	0.00
10/10/2022	AL7T On 03-August-23			Index Future	999.85	1001.4430	999.8450	1001.4430	0.00
10/10/2022	AL7T On 02-November-23			Index Future	1020.73	1022.3670	1020.7330	1022.3670	0.00
10/10/2022	ALBI On 03-November-22			Index Future	826.29	827.1810	826.2930	827.1810	123.00
10/10/2022	ALBI On 02-February-23			Index Future	841.72	842.6660	841.7200	842.6660	0.00
10/10/2022	ALBI On 04-May-23			Index Future	859.04	860.0260	859.0380	860.0260	0.00
10/10/2022	ALBI On 03-August-23			Index Future	877.00	878.0130	876.9960	878.0130	0.00
10/10/2022	ALBI On 02-November-23			Index Future	895.32	896.3580	895.3170	896.3580	0.00
10/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C007 On 31-January-37			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
10/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C303 On 14-August-15			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
10/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/10/2022	ES33 On 03-November-22			Bond Future	12.53	71.7885	71.6829	71.7885	0.00
10/10/2022	ES33 On 02-February-23			Bond Future	12.72	73.1502	73.0414	73.1502	350.00
10/10/2022	ES33 On 04-May-23			Bond Future	12.89	70.8798	70.7681	70.8798	0.00
10/10/2022	ES33 On 03-August-23			Bond Future	13.05	72.3802	72.2659	72.3802	0.00
10/10/2022	ES33 On 02-November-23			Bond Future	13.23	70.1128	69.9960	70.1128	0.00
10/10/2022	ES42 On 03-November-22			Bond Future	12.79	69.8497	69.7542	69.8497	0.00
10/10/2022	ES42 On 02-February-23			Bond Future	12.96	71.1755	71.0769	71.1755	4,769.00
10/10/2022	ES42 On 04-May-23			Bond Future	13.11	68.3963	68.2950	68.3963	0.00
10/10/2022	ES42 On 03-August-23			Bond Future	13.26	69.8452	69.7415	69.8452	0.00
10/10/2022	ES42 On 02-November-23			Bond Future	13.42	67.0574	66.9515	67.0574	0.00
10/10/2022	GOVI On 03-November-22			GOVI	814.65	815.5560	814.6540	815.5560	929.00
10/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	57560	5	6	5	0.00
10/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	57660	5	6	5	0.00
10/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	57760	5	6	5	0.00
10/10/2022	GOVI On 02-February-23			GOVI	829.86	830.8240	829.8640	830.8240	0.00
10/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	209660	20	21	20	0.00
10/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	209560	20	21	20	0.00
10/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	209760	20	21	20	0.00
10/10/2022	GOVI On 04-May-23			GOVI	846.94	847.9410	846.9380	847.9410	0.00
10/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	59220	5	6	5	0.00
10/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	59320	5	6	5	0.00
10/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	59420	5	6	5	0.00
10/10/2022	GOVI On 03-August-23			GOVI	864.64	865.6750	864.6420	865.6750	0.00
10/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	274120	28	27	28	0.00
10/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	274320	28	27	28	0.00
10/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	274220	28	27	28	0.00
10/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 02-November-23			GOVI	882.71	883.7610	882.7060	883.7610	0.00
10/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
10/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	31040	2	3	2	0.00
10/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	31140	2	3	2	0.00
10/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	30940	2	3	2	0.00
10/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/10/2022	IGOV On 03-November-22			Index Future	319.03	319.4590	319.0270	319.4590	702.00
10/10/2022	IGOV On 02-February-23			Index Future	325.06	325.5190	325.0620	325.5190	0.00
10/10/2022	IGOV On 04-May-23			Index Future	331.83	332.3020	331.8270	332.3020	0.00
10/10/2022	IGOV On 03-August-23			Index Future	338.84	339.3280	338.8400	339.3280	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
10/10/2022	IGOV On 02-November-23			Index Future	345.99	346.4910	345.9920	346.4910	0.00
10/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
10/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
10/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
10/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
10/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
10/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
10/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
10/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
10/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
10/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
10/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
10/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
10/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
10/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
10/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
10/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
10/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.48	93.5250	93.5250	93.5250	0.00
10/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.52	93.4700	93.4800	93.4700	0.00
10/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.33	92.6600	92.6750	92.6600	68.00
10/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.37	92.6200	92.6300	92.6200	0.00
10/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.85	92.1400	92.1500	92.1400	0.00
10/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.91	92.0850	92.0950	92.0850	0.00
10/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.18	91.8200	91.8200	91.8200	0.00
10/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.20	91.7300	91.8000	91.7300	75.00
10/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.29	91.7550	91.7150	91.7550	272.00
10/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.26	91.6450	91.7400	91.6450	0.00
10/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.26	91.6800	91.7400	91.6800	0.00
10/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.37	91.6350	91.6350	91.6350	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
10/10/2022	R023 On 03-November-22			Bond Future	7.29	101.6202	101.6025	101.6202	11,802.00
10/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	315	0	0	0	0.00
10/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	318	0	0	0	0.00
10/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	312	0	0	0	0.00
10/10/2022	R035 On 03-November-22			Bond Future	11.55	84.4495	84.3170	84.4495	63,733.00
10/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
10/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	4	0	0	0	976.00
10/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	345	0	0	0	0.00
10/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	332	0	0	0	0.00
10/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	20	0	0	0	0.00
10/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	358	0	0	0	0.00
10/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	6102	6	6	6	0.00
10/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	187	0	0	0	0.00
10/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	242	0	0	0	976.00
10/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	3446	3	3	3	582.00
10/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	44	0	0	0	976.00
10/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	2667	3	3	3	0.00
10/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	5845	6	6	6	582.00
10/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	2759	3	3	3	0.00
10/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	2713	3	3	3	0.00
10/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3143	3	3	3	0.00
10/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	7535	7	8	7	0.00
10/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	10683	11	11	11	0.00
10/10/2022	R035 On 02-February-23			Bond Future	11.70	86.0305	85.8941	86.0305	108,831.00
10/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	3691	4	4	4	0.00
10/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	8463	9	8	9	0.00
10/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	1246	1	1	1	976.00
10/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	1265	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	931	1	1	1	0.00
10/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	365	0	0	0	976.00
10/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	653	1	1	1	388.00
10/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	946	1	1	1	0.00
10/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	3558	4	4	4	0.00
10/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	962	1	1	1	0.00
10/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	674	1	1	1	0.00
10/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	612	1	1	1	0.00
10/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	138	0	0	0	582.00
10/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	151	0	0	0	0.00
10/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	164	0	0	0	388.00
10/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	11123	11	11	11	0.00
10/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	11628	12	12	12	0.00
10/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7039	7	7	7	0.00
10/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	6834	7	7	7	0.00
10/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	6732	7	7	7	582.00
10/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	8669	9	9	9	0.00
10/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	5686	6	6	6	0.00
10/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	631	1	1	1	976.00
10/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	5731	6	6	6	0.00
10/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	11375	11	11	11	0.00
10/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	5776	6	6	6	0.00
10/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	4920	5	5	5	582.00
10/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	4960	5	5	5	0.00
10/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2160	2	2	2	388.00
10/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2244	2	2	2	0.00
10/10/2022	R035 On 04-May-23			Bond Future	11.82	83.2988	83.1588	83.2988	0.00
10/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	2224	2	2	2	0.00
10/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	942	1	1	1	491.00
10/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	465	0	0	0	388.00
10/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	5809	6	6	6	0.00
10/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	8415	9	8	9	0.00
10/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	2118	2	2	2	491.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	2181	2	2	2	0.00
10/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	2202	2	2	2	0.00
10/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	1151	1	1	1	388.00
10/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8186	8	8	8	0.00
10/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1482	1	1	1	491.00
10/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2437	2	2	2	388.00
10/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	5582	6	6	6	0.00
10/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	12250	12	12	12	0.00
10/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9085	9	9	9	0.00
10/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	5765	6	6	6	0.00
10/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	5655	6	6	6	0.00
10/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	5618	6	6	6	0.00
10/10/2022	R035 On 03-August-23			Bond Future	11.94	85.0430	84.8998	85.0430	0.00
10/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	4129	4	4	4	0.00
10/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	4158	4	4	4	0.00
10/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	4187	4	4	4	0.00
10/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	3882	4	4	4	0.00
10/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	3906	4	4	4	0.00
10/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	3930	4	4	4	0.00
10/10/2022	R035 On 02-November-23			Bond Future	12.08	82.3141	82.1679	82.3141	0.00
10/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	2362	2	2	2	0.00
10/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	2321	2	2	2	0.00
10/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	2342	2	2	2	0.00
10/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	5871	6	6	6	0.00
10/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	5907	6	6	6	0.00
10/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	5836	6	6	6	0.00
10/10/2022	R186 On 03-November-22			Bond Future	9.24	108.2296	108.2191	108.2296	64,222.00
10/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
10/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	15	0	0	0	0.00
10/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	192	0	0	0	0.00
10/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	12	0	0	0	0.00
10/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	13	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2477	2	2	2	0.00
10/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1350	1	1	1	4,310.00
10/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2511	3	3	3	0.00
10/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2442	2	2	2	0.00
10/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3572	4	4	4	0.00
10/10/2022	R186 On 02-February-23			Bond Future	9.37	104.9552	104.9426	104.9552	3,242.00
10/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	371	0	0	0	0.00
10/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	365	0	0	0	0.00
10/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	359	0	0	0	0.00
10/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3866	4	4	4	0.00
10/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3838	4	4	4	0.00
10/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3810	4	4	4	0.00
10/10/2022	R186 On 04-May-23			Bond Future	9.46	107.1209	107.1071	107.1209	0.00
10/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	940	1	1	1	0.00
10/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	930	1	1	1	0.00
10/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	951	1	1	1	0.00
10/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2900	3	3	3	0.00
10/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2921	3	3	3	0.00
10/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2879	3	3	3	0.00
10/10/2022	R186 On 03-August-23			Bond Future	9.55	104.0565	104.0420	104.0565	0.00
10/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2389	2	2	2	0.00
10/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2355	2	2	2	0.00
10/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2372	2	2	2	0.00
10/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1821	2	2	2	0.00
10/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1833	2	2	2	0.00
10/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1810	2	2	2	0.00
10/10/2022	R186 On 02-November-23			Bond Future	9.65	106.2317	106.2169	106.2317	0.00
10/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3416	3	3	3	0.00
10/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1683	2	2	2	0.00
10/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1697	2	2	2	0.00
10/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1711	2	2	2	0.00
10/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1375	1	1	1	1,715.00
10/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2376	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2389	2	2	2	0.00
10/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2719	3	3	3	0.00
10/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2402	2	2	2	0.00
10/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1371	1	1	1	1,715.00
10/10/2022	R197 On 03-November-22			Bond Future	335.68	335.7085	335.6846	335.7085	753.00
10/10/2022	R197 On 02-February-23			Bond Future	333.14	333.1664	333.1365	333.1664	79.00
10/10/2022	R197 On 04-May-23			Bond Future	340.08	340.1137	340.0801	340.1137	0.00
10/10/2022	R197 On 03-August-23			Bond Future	338.10	338.1336	338.0993	338.1336	0.00
10/10/2022	R197 On 02-November-23			Bond Future	345.24	345.2733	345.2381	345.2733	0.00
10/10/2022	R202 On 03-November-22			Bond Future	248.14	248.5895	248.1421	248.5895	6,133.00
10/10/2022	R202 On 02-February-23			Bond Future	248.11	248.5724	248.1124	248.5724	541.00
10/10/2022	R202 On 04-May-23			Bond Future	253.28	253.7546	253.2828	253.7546	0.00
10/10/2022	R202 On 03-August-23			Bond Future	253.77	254.2484	253.7664	254.2484	0.00
10/10/2022	R202 On 02-November-23			Bond Future	259.12	259.6165	259.1242	259.6165	0.00
10/10/2022	R209 On 03-November-22			Bond Future	11.56	65.0161	64.8996	65.0161	17,571.00
10/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	5,750.00
10/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	894	1	1	1	1,136.00
10/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	167	0	0	0	0.00
10/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	10	0	0	0	0.00
10/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	101	0	0	0	1,136.00
10/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	160	0	0	0	0.00
10/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	174	0	0	0	0.00
10/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
10/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	2445	3	2	3	0.00
10/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	182	0	0	0	0.00
10/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	2890	3	3	3	0.00
10/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	5570	5	6	5	0.00
10/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	3494	3	3	3	0.00
10/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	344	0	0	0	5,750.00
10/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	11417	11	11	11	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
10/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	12987	13	13	13	0.00
10/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	2935	3	3	3	0.00
10/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3025	3	3	3	4,500.00
10/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	2980	3	3	3	0.00
10/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1208	1	1	1	0.00
10/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	8407	8	8	8	6,000.00
10/10/2022	R209 On 02-February-23			Bond Future	11.69	66.2332	66.1135	66.2332	2,066.00
10/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	739	1	1	1	0.00
10/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	726	1	1	1	0.00
10/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	714	1	1	1	0.00
10/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5284	5	5	5	0.00
10/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5366	5	5	5	0.00
10/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5325	5	5	5	0.00
10/10/2022	R209 On 04-May-23			Bond Future	11.80	64.4460	64.3232	64.4460	3,450.00
10/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1767	2	2	2	0.00
10/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	5234	5	5	5	0.00
10/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1578	2	2	2	0.00
10/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1732	2	2	2	0.00
10/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1749	2	2	2	0.00
10/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	500	1	1	1	8,500.00
10/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	9987	10	10	10	0.00
10/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5236	5	5	5	0.00
10/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5270	5	5	5	0.00
10/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	5581	6	6	6	11,000.00
10/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2033	2	2	2	8,500.00
10/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5202	5	5	5	0.00
10/10/2022	R209 On 03-August-23			Bond Future	11.91	65.7956	65.6701	65.7956	0.00
10/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3691	4	4	4	0.00
10/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3666	4	4	4	0.00
10/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3641	4	4	4	0.00
10/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3517	3	4	3	0.00
10/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3560	4	4	4	0.00
10/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3538	3	4	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
10/10/2022	R209 On 02-November-23			Bond Future	12.03	64.0185	63.8904	64.0185	0.00
10/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	2030	2	2	2	0.00
10/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	2012	2	2	2	0.00
10/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1994	2	2	2	0.00
10/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5339	5	5	5	0.00
10/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5307	5	5	5	0.00
10/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5275	5	5	5	0.00
10/10/2022	R210 On 03-November-22			Bond Future	226.22	226.6408	226.2159	226.6408	357.00
10/10/2022	R210 On 02-February-23			Bond Future	230.50	230.9397	230.5028	230.9397	372.00
10/10/2022	R210 On 04-May-23			Bond Future	232.20	232.6502	232.2026	232.6502	0.00
10/10/2022	R210 On 03-August-23			Bond Future	237.11	237.5706	237.1126	237.5706	0.00
10/10/2022	R210 On 02-November-23			Bond Future	238.91	239.3746	238.9079	239.3746	0.00
10/10/2022	R213 On 03-November-22			Bond Future	11.06	79.7514	79.5986	79.7514	33,626.00
10/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
10/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	30	0	0	0	0.00
10/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	2	0	0	0	0.00
10/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
10/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	25	0	0	0	0.00
10/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	27	0	0	0	0.00
10/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	22	0	0	0	0.00
10/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	3268	3	3	3	200.00
10/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3177	3	3	3	0.00
10/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3222	3	3	3	0.00
10/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9182	9	9	9	0.00
10/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4119	4	4	4	476.00
10/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5149	5	5	5	200.00
10/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3132	3	3	3	0.00
10/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	5846	6	6	6	476.00
10/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	9498	9	9	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
10/10/2022	R213 On 02-February-23			Bond Future	11.22	81.2444	81.0874	81.2444	0.00
10/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	786	1	1	1	912.00
10/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	567	1	1	1	0.00
10/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	559	1	1	1	0.00
10/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	98	0	0	0	476.00
10/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	576	1	1	1	0.00
10/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	695	1	1	1	0.00
10/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	5011	5	5	5	0.00
10/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	416	0	0	0	0.00
10/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	798	1	1	1	912.00
10/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5170	5	5	5	0.00
10/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4392	4	4	4	0.00
10/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	4679	5	5	5	476.00
10/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	9974	10	10	10	0.00
10/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6031	6	6	6	476.00
10/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5210	5	5	5	0.00
10/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5131	5	5	5	0.00
10/10/2022	R213 On 04-May-23			Bond Future	11.34	79.3657	79.2047	79.3657	0.00
10/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1685	2	2	2	0.00
10/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1669	2	2	2	0.00
10/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1701	2	2	2	0.00
10/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4321	4	4	4	0.00
10/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4379	4	4	4	0.00
10/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4350	4	4	4	0.00
10/10/2022	R213 On 03-August-23			Bond Future	11.47	81.0272	80.8626	81.0272	0.00
10/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	3446	4	3	4	0.00
10/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	3422	4	3	4	0.00
10/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3470	4	3	4	0.00
10/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	2799	3	3	3	0.00
10/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	2816	3	3	3	0.00
10/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	2781	3	3	3	0.00
10/10/2022	R213 On 02-November-23			Bond Future	11.61	79.1664	78.9982	79.1664	0.00
10/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	2009	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1991	2	2	2	0.00
10/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	2027	2	2	2	0.00
10/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4022	4	4	4	0.00
10/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4071	4	4	4	0.00
10/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4047	4	4	4	0.00
10/10/2022	R214 On 03-November-22			Bond Future	11.68	62.5033	62.4078	62.5033	24,790.00
10/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	406	0	0	0	0.00
10/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	420	1	0	1	0.00
10/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	392	0	0	0	0.00
10/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2107	2	2	2	0.00
10/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2146	2	2	2	0.00
10/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2185	2	2	2	0.00
10/10/2022	R214 On 02-February-23			Bond Future	11.81	63.6734	63.5750	63.6734	64,507.00
10/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2570	3	3	3	1,600.00
10/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	1047	1	1	1	0.00
10/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	1063	1	1	1	1,600.00
10/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	1016	1	1	1	0.00
10/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	1031	1	1	1	0.00
10/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	4881	5	5	5	0.00
10/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	4921	5	5	5	0.00
10/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	4841	5	5	5	0.00
10/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2609	3	3	3	0.00
10/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	4802	5	5	5	0.00
10/10/2022	R214 On 04-May-23			Bond Future	11.91	61.6864	61.5855	61.6864	0.00
10/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	2214	2	2	2	0.00
10/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	2193	2	2	2	0.00
10/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	2172	2	2	2	0.00
10/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	4999	5	5	5	0.00
10/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	4967	5	5	5	0.00
10/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	4935	5	5	5	0.00
10/10/2022	R214 On 03-August-23			Bond Future	12.01	62.9781	62.8748	62.9781	0.00
10/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	4245	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	4218	4	4	4	0.00
10/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	4191	4	4	4	0.00
10/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3555	4	4	4	0.00
10/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3533	4	4	4	0.00
10/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3512	3	4	3	0.00
10/10/2022	R214 On 02-November-23			Bond Future	12.12	60.9940	60.8885	60.9940	0.00
10/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2540	3	3	3	0.00
10/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2501	3	3	3	0.00
10/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2520	3	3	3	0.00
10/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	5838	6	6	6	0.00
10/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	5871	6	6	6	0.00
10/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	5805	6	6	6	0.00
10/10/2022	R248 On 03-November-22			Bond Future	11.69	78.0235	77.9042	78.0235	248,053.00
10/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
10/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	410	0	0	0	874.00
10/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	426	1	0	1	0.00
10/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	2133	2	2	2	0.00
10/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	11	0	0	0	874.00
10/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	20	0	0	0	0.00
10/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	442	1	0	1	0.00
10/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	277	0	0	0	0.00
10/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	3524	3	4	3	0.00
10/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	2976	3	3	3	0.00
10/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	2924	3	3	3	0.00
10/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	6835	7	7	7	0.00
10/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	7573	7	8	7	0.00
10/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	816	1	1	1	0.00
10/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	12296	12	12	12	0.00
10/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	2873	3	3	3	0.00
10/10/2022	R248 On 02-February-23			Bond Future	11.81	79.5210	79.3982	79.5210	966.00
10/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	1318	1	1	1	0.00
10/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	1240	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	1260	1	1	1	0.00
10/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	394	0	0	0	0.00
10/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	1279	1	1	1	0.00
10/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2875	3	3	3	2,542.00
10/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	1128	1	1	1	2,542.00
10/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	6529	6	7	6	0.00
10/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3577	4	4	4	0.00
10/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	6117	6	6	6	0.00
10/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	6017	6	6	6	0.00
10/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	10236	10	10	10	0.00
10/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	6168	6	6	6	0.00
10/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	6218	6	6	6	0.00
10/10/2022	R248 On 04-May-23			Bond Future	11.92	76.6996	76.5735	76.6996	0.00
10/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2616	3	3	3	0.00
10/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2641	3	3	3	0.00
10/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2667	3	3	3	0.00
10/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	6303	6	6	6	0.00
10/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	6344	6	6	6	0.00
10/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	6386	6	6	6	0.00
10/10/2022	R248 On 03-August-23			Bond Future	12.02	78.2680	78.1391	78.2680	0.00
10/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4877	5	5	5	0.00
10/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4910	5	5	5	0.00
10/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4943	5	5	5	0.00
10/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4418	4	4	4	0.00
10/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4445	4	4	4	0.00
10/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4472	4	4	4	0.00
10/10/2022	R248 On 02-November-23			Bond Future	12.13	75.4805	75.3488	75.4805	0.00
10/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2842	3	3	3	0.00
10/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2794	3	3	3	0.00
10/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2818	3	3	3	0.00
10/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	6838	7	7	7	0.00
10/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	6921	7	7	7	0.00
10/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	6880	7	7	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
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