



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	2025 On 03-November-22			Bond Future	165.58	165.0555	165.5768	165.0555	1,124.00
02/11/2022	2025 On 02-February-23			Bond Future	166.95	166.4253	166.9452	166.4253	6,088.00
02/11/2022	2025 On 04-May-23			Bond Future	170.37	169.8457	170.3718	169.8457	0.00
02/11/2022	2025 On 03-August-23			Bond Future	172.22	171.6822	172.2197	171.6822	0.00
02/11/2022	2025 On 02-November-23			Bond Future	175.87	175.3165	175.8651	175.3165	0.00
02/11/2022	2029 On 03-November-22			Bond Future	119.47	117.7956	119.4737	117.7956	598.00
02/11/2022	2029 On 02-February-23			Bond Future	121.69	119.9886	121.6897	119.9886	1,392.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2022	2029 On 04-May-23			Bond Future	122.89	121.1613	122.8949	121.1613	0.00
02/11/2022	2029 On 03-August-23			Bond Future	125.48	123.7157	125.4846	123.7157	0.00
02/11/2022	2029 On 02-November-23			Bond Future	126.81	125.0068	126.8148	125.0068	0.00
02/11/2022	2030 On 03-November-22			Bond Future	10.71	88.4160	10.7071	88.4160	45,334.00
02/11/2022	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2030 On 03-November-22	10.20	Call	Bond Future	0	0	0	0	500.00
02/11/2022	2030 On 03-November-22	11.57	Call	Bond Future	3785	3	3785	3	0.00
02/11/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
02/11/2022	2030 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2030 On 03-November-22	10.10	Put	Bond Future	2796	3	2796	3	0.00
02/11/2022	2030 On 03-November-22	10.20	Put	Bond Future	2328	3	2328	3	0.00
02/11/2022	2030 On 03-November-22	9.70	Put	Bond Future	4701	5	4701	5	0.00
02/11/2022	2030 On 03-November-22	11.57	Put	Bond Future	0	0	0	0	500.00
02/11/2022	2030 On 03-November-22	10.09	Put	Bond Future	2843	3	2843	3	0.00
02/11/2022	2030 On 03-November-22	10.08	Put	Bond Future	2890	3	2890	3	0.00
02/11/2022	2030 On 02-February-23			Bond Future	10.87	86.0344	10.8653	86.0344	91,034.00
02/11/2022	2030 On 02-February-23	11.55	Call	Bond Future	3733	3	3733	3	5,000.00
02/11/2022	2030 On 02-February-23	11.12	Call	Bond Future	2474	2	2474	2	0.00
02/11/2022	2030 On 02-February-23	11.16	Call	Bond Future	2582	2	2582	2	0.00
02/11/2022	2030 On 02-February-23	10.01	Call	Bond Future	518	0	518	0	0.00
02/11/2022	2030 On 02-February-23	9.83	Call	Bond Future	389	0	389	0	388.00
02/11/2022	2030 On 02-February-23	8.81	Call	Bond Future	59	0	59	0	102.00
02/11/2022	2030 On 02-February-23	9.08	Call	Bond Future	105	0	105	0	388.00
02/11/2022	2030 On 02-February-23	9.94	Call	Bond Future	463	0	463	0	0.00
02/11/2022	2030 On 02-February-23	9.79	Call	Bond Future	364	0	364	0	0.00
02/11/2022	2030 On 02-February-23	11.35	Call	Bond Future	3121	3	3121	3	5,000.00
02/11/2022	2030 On 02-February-23	9.99	Call	Bond Future	501	0	501	0	0.00
02/11/2022	2030 On 02-February-23	10.00	Call	Bond Future	509	0	509	0	0.00
02/11/2022	2030 On 02-February-23	9.80	Call	Bond Future	370	0	370	0	0.00
02/11/2022	2030 On 02-February-23	9.20	Call	Bond Future	131	0	131	0	0.00
02/11/2022	2030 On 02-February-23	9.04	Call	Bond Future	98	0	98	0	0.00
02/11/2022	2030 On 02-February-23	9.66	Call	Bond Future	294	0	294	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
02/11/2022	2030 On 02-February-23	9.66	Put	Bond Future	5776	6	5776	6	102.00
02/11/2022	2030 On 02-February-23	8.81	Put	Bond Future	9673	10	9673	10	0.00
02/11/2022	2030 On 02-February-23	9.04	Put	Bond Future	8572	9	8572	9	0.00
02/11/2022	2030 On 02-February-23	9.08	Put	Bond Future	8382	9	8382	9	0.00
02/11/2022	2030 On 02-February-23	9.20	Put	Bond Future	7822	8	7822	8	0.00
02/11/2022	2030 On 02-February-23	9.94	Put	Bond Future	4633	5	4633	5	102.00
02/11/2022	2030 On 02-February-23	10.01	Put	Bond Future	4364	5	4364	5	0.00
02/11/2022	2030 On 02-February-23	11.35	Put	Bond Future	1034	1	1034	1	0.00
02/11/2022	2030 On 02-February-23	11.16	Put	Bond Future	1305	1	1305	1	388.00
02/11/2022	2030 On 02-February-23	9.79	Put	Bond Future	5234	6	5234	6	0.00
02/11/2022	2030 On 02-February-23	9.83	Put	Bond Future	5071	5	5071	5	0.00
02/11/2022	2030 On 02-February-23	9.80	Put	Bond Future	5193	5	5193	5	0.00
02/11/2022	2030 On 02-February-23	9.99	Put	Bond Future	4439	5	4439	5	0.00
02/11/2022	2030 On 02-February-23	10.00	Put	Bond Future	4401	5	4401	5	0.00
02/11/2022	2030 On 02-February-23	11.12	Put	Bond Future	1370	2	1370	2	0.00
02/11/2022	2030 On 02-February-23	11.55	Put	Bond Future	804	1	804	1	0.00
02/11/2022	2030 On 04-May-23			Bond Future	11.00	87.7845	10.9999	87.7845	0.00
02/11/2022	2030 On 04-May-23	12.57	Call	Bond Future	7088	7	7088	7	0.00
02/11/2022	2030 On 04-May-23	11.62	Call	Bond Future	4173	4	4173	4	0.00
02/11/2022	2030 On 04-May-23	12.04	Call	Bond Future	5410	5	5410	5	0.00
02/11/2022	2030 On 04-May-23	12.50	Call	Bond Future	6861	7	6861	7	0.00
02/11/2022	2030 On 04-May-23	10.54	Call	Bond Future	1672	2	1672	2	0.00
02/11/2022	2030 On 04-May-23	10.65	Call	Bond Future	1868	2	1868	2	350.00
02/11/2022	2030 On 04-May-23	9.58	Call	Bond Future	592	1	592	1	150.00
02/11/2022	2030 On 04-May-23	10.00	Call	Bond Future	927	1	927	1	1,080.00
02/11/2022	2030 On 04-May-23	11.34	Call	Bond Future	3413	3	3413	3	0.00
02/11/2022	2030 On 04-May-23	10.42	Call	Bond Future	1479	1	1479	1	479.00
02/11/2022	2030 On 04-May-23	10.52	Call	Bond Future	1638	2	1638	2	0.00
02/11/2022	2030 On 04-May-23	10.53	Call	Bond Future	1655	2	1655	2	0.00
02/11/2022	2030 On 04-May-23	9.67	Call	Bond Future	653	1	653	1	479.00
02/11/2022	2030 On 04-May-23	9.78	Call	Bond Future	736	1	736	1	388.00
02/11/2022	2030 On 04-May-23	9.03	Call	Bond Future	313	0	313	0	388.00
02/11/2022	2030 On 04-May-23	9.03	Put	Bond Future	9212	10	9212	10	0.00

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02/11/2022	2030 On 04-May-23	9.58	Put	Bond Future	6894	7	6894	7	0.00
02/11/2022	2030 On 04-May-23	9.78	Put	Bond Future	6116	6	6116	6	0.00
02/11/2022	2030 On 04-May-23	9.67	Put	Bond Future	6539	7	6539	7	0.00
02/11/2022	2030 On 04-May-23	10.53	Put	Bond Future	3679	4	3679	4	0.00
02/11/2022	2030 On 04-May-23	10.52	Put	Bond Future	3705	4	3705	4	0.00
02/11/2022	2030 On 04-May-23	10.42	Put	Bond Future	3985	4	3985	4	0.00
02/11/2022	2030 On 04-May-23	11.34	Put	Bond Future	1985	2	1985	2	150.00
02/11/2022	2030 On 04-May-23	10.00	Put	Bond Future	5306	6	5306	6	0.00
02/11/2022	2030 On 04-May-23	10.65	Put	Bond Future	3370	4	3370	4	0.00
02/11/2022	2030 On 04-May-23	10.54	Put	Bond Future	3652	4	3652	4	0.00
02/11/2022	2030 On 04-May-23	12.50	Put	Bond Future	783	1	783	1	479.00
02/11/2022	2030 On 04-May-23	12.04	Put	Bond Future	1136	1	1136	1	1,080.00
02/11/2022	2030 On 04-May-23	11.62	Put	Bond Future	1592	2	1592	2	388.00
02/11/2022	2030 On 04-May-23	12.57	Put	Bond Future	739	1	739	1	350.00
02/11/2022	2030 On 03-August-23			Bond Future	11.14	85.6087	11.1359	85.6087	0.00
02/11/2022	2030 On 03-August-23	12.59	Call	Bond Future	6881	7	6881	7	0.00
02/11/2022	2030 On 03-August-23	11.36	Call	Bond Future	3482	3	3482	3	0.00
02/11/2022	2030 On 03-August-23	12.89	Call	Bond Future	7797	8	7797	8	0.00
02/11/2022	2030 On 03-August-23	11.34	Call	Bond Future	3435	3	3435	3	0.00
02/11/2022	2030 On 03-August-23	11.35	Call	Bond Future	3458	3	3458	3	0.00
02/11/2022	2030 On 03-August-23	10.40	Call	Bond Future	1617	2	1617	2	1,012.00
02/11/2022	2030 On 03-August-23	10.65	Call	Bond Future	2012	2	2012	2	350.00
02/11/2022	2030 On 03-August-23	10.65	Put	Bond Future	4039	4	4039	4	0.00
02/11/2022	2030 On 03-August-23	11.36	Put	Bond Future	2567	3	2567	3	0.00
02/11/2022	2030 On 03-August-23	11.34	Put	Bond Future	2601	3	2601	3	0.00
02/11/2022	2030 On 03-August-23	12.89	Put	Bond Future	954	1	954	1	350.00
02/11/2022	2030 On 03-August-23	10.40	Put	Bond Future	4711	5	4711	5	0.00
02/11/2022	2030 On 03-August-23	12.59	Put	Bond Future	1158	1	1158	1	1,012.00
02/11/2022	2030 On 03-August-23	11.35	Put	Bond Future	2584	3	2584	3	0.00
02/11/2022	2030 On 02-November-23			Bond Future	11.27	87.4032	11.2692	87.4032	0.00
02/11/2022	2030 On 02-November-23	10.82	Call	Bond Future	1902	2	1902	2	0.00
02/11/2022	2030 On 02-November-23	10.81	Call	Bond Future	1885	2	1885	2	0.00
02/11/2022	2030 On 02-November-23	10.80	Call	Bond Future	1867	2	1867	2	0.00

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02/11/2022	2030 On 02-November-23	10.80	Put	Bond Future	3763	4	3763	4	0.00
02/11/2022	2030 On 02-November-23	10.81	Put	Bond Future	3739	4	3739	4	0.00
02/11/2022	2030 On 02-November-23	10.82	Put	Bond Future	3716	4	3716	4	0.00
02/11/2022	2032 On 03-November-22			Bond Future	11.20	83.6193	11.1971	83.6193	111,779.00
02/11/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
02/11/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
02/11/2022	2032 On 03-November-22	11.55	Call	Bond Future	1760	1	1760	1	0.00
02/11/2022	2032 On 03-November-22	12.30	Call	Bond Future	5337	5	5337	5	0.00
02/11/2022	2032 On 03-November-22	10.66	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2032 On 03-November-22	10.67	Call	Bond Future	0	0	0	0	750.00
02/11/2022	2032 On 03-November-22	11.45	Call	Bond Future	1268	1	1268	1	0.00
02/11/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
02/11/2022	2032 On 03-November-22	10.49	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2032 On 03-November-22	10.56	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
02/11/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
02/11/2022	2032 On 03-November-22	9.92	Put	Bond Future	6809	7	6809	7	0.00
02/11/2022	2032 On 03-November-22	10.11	Put	Bond Future	5750	6	5750	6	454.00
02/11/2022	2032 On 03-November-22	10.16	Put	Bond Future	5474	6	5474	6	180.00
02/11/2022	2032 On 03-November-22	9.36	Put	Bond Future	10027	10	10027	10	0.00
02/11/2022	2032 On 03-November-22	9.46	Put	Bond Future	9441	10	9441	10	0.00
02/11/2022	2032 On 03-November-22	10.56	Put	Bond Future	3308	4	3308	4	180.00
02/11/2022	2032 On 03-November-22	9.31	Put	Bond Future	10322	11	10322	11	0.00
02/11/2022	2032 On 03-November-22	10.49	Put	Bond Future	3682	4	3682	4	454.00
02/11/2022	2032 On 03-November-22	10.21	Put	Bond Future	5199	6	5199	6	0.00
02/11/2022	2032 On 03-November-22	11.45	Put	Bond Future	2	0	2	0	7,500.00
02/11/2022	2032 On 03-November-22	10.67	Put	Bond Future	2724	3	2724	3	0.00
02/11/2022	2032 On 03-November-22	10.66	Put	Bond Future	2777	3	2777	3	0.00
02/11/2022	2032 On 03-November-22	12.30	Put	Bond Future	0	0	0	0	750.00
02/11/2022	2032 On 03-November-22	11.55	Put	Bond Future	0	0	0	0	500.00
02/11/2022	2032 On 02-February-23			Bond Future	11.35	85.1553	11.3547	85.1553	116,026.00

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02/11/2022	2032 On 02-February-23	11.84	Call	Bond Future	3595	3	3595	3	0.00
02/11/2022	2032 On 02-February-23	12.75	Call	Bond Future	6927	7	6927	7	0.00
02/11/2022	2032 On 02-February-23	10.38	Call	Bond Future	474	0	474	0	0.00
02/11/2022	2032 On 02-February-23	10.39	Call	Bond Future	483	0	483	0	0.00
02/11/2022	2032 On 02-February-23	10.16	Call	Bond Future	317	0	317	0	0.00
02/11/2022	2032 On 02-February-23	9.31	Call	Bond Future	48	0	48	0	454.00
02/11/2022	2032 On 02-February-23	11.69	Call	Bond Future	3114	3	3114	3	0.00
02/11/2022	2032 On 02-February-23	10.40	Call	Bond Future	491	0	491	0	0.00
02/11/2022	2032 On 02-February-23	10.50	Call	Bond Future	583	1	583	1	0.00
02/11/2022	2032 On 02-February-23	10.67	Call	Bond Future	794	1	794	1	750.00
02/11/2022	2032 On 02-February-23	10.22	Call	Bond Future	355	0	355	0	500.00
02/11/2022	2032 On 02-February-23	9.47	Call	Bond Future	73	0	73	0	500.00
02/11/2022	2032 On 02-February-23	9.92	Call	Bond Future	197	0	197	0	750.00
02/11/2022	2032 On 02-February-23	9.92	Put	Bond Future	7694	8	7694	8	0.00
02/11/2022	2032 On 02-February-23	9.47	Put	Bond Future	10104	10	10104	10	0.00
02/11/2022	2032 On 02-February-23	10.22	Put	Bond Future	6212	7	6212	7	0.00
02/11/2022	2032 On 02-February-23	10.67	Put	Bond Future	4264	5	4264	5	0.00
02/11/2022	2032 On 02-February-23	10.50	Put	Bond Future	4945	5	4945	5	454.00
02/11/2022	2032 On 02-February-23	10.40	Put	Bond Future	5383	6	5383	6	0.00
02/11/2022	2032 On 02-February-23	11.69	Put	Bond Future	1483	2	1483	2	0.00
02/11/2022	2032 On 02-February-23	9.31	Put	Bond Future	11003	11	11003	11	0.00
02/11/2022	2032 On 02-February-23	10.16	Put	Bond Future	6499	7	6499	7	454.00
02/11/2022	2032 On 02-February-23	10.39	Put	Bond Future	5428	6	5428	6	0.00
02/11/2022	2032 On 02-February-23	10.38	Put	Bond Future	5473	6	5473	6	0.00
02/11/2022	2032 On 02-February-23	12.75	Put	Bond Future	412	0	412	0	750.00
02/11/2022	2032 On 02-February-23	11.84	Put	Bond Future	1247	1	1247	1	500.00
02/11/2022	2032 On 04-May-23			Bond Future	11.49	82.7241	11.4871	82.7241	66,368.00
02/11/2022	2032 On 04-May-23	10.62	Call	Bond Future	1306	1	1306	1	400.00
02/11/2022	2032 On 04-May-23	10.87	Call	Bond Future	1717	2	1717	2	0.00
02/11/2022	2032 On 04-May-23	10.88	Call	Bond Future	1735	2	1735	2	0.00
02/11/2022	2032 On 04-May-23	10.89	Call	Bond Future	1753	2	1753	2	0.00
02/11/2022	2032 On 04-May-23	11.37	Call	Bond Future	2781	3	2781	3	400.00
02/11/2022	2032 On 04-May-23	13.43	Call	Bond Future	9394	9	9394	9	0.00

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02/11/2022	2032 On 04-May-23	13.43	Put	Bond Future	704	1	704	1	400.00
02/11/2022	2032 On 04-May-23	10.89	Put	Bond Future	4697	5	4697	5	0.00
02/11/2022	2032 On 04-May-23	10.88	Put	Bond Future	4729	5	4729	5	0.00
02/11/2022	2032 On 04-May-23	10.87	Put	Bond Future	4762	5	4762	5	0.00
02/11/2022	2032 On 04-May-23	10.62	Put	Bond Future	5627	6	5627	6	0.00
02/11/2022	2032 On 04-May-23	11.37	Put	Bond Future	3347	4	3347	4	0.00
02/11/2022	2032 On 03-August-23			Bond Future	11.62	84.4508	11.6154	84.4508	2,600.00
02/11/2022	2032 On 03-August-23	11.75	Call	Bond Future	3838	4	3838	4	0.00
02/11/2022	2032 On 03-August-23	11.76	Call	Bond Future	3864	4	3864	4	0.00
02/11/2022	2032 On 03-August-23	11.90	Call	Bond Future	4243	4	4243	4	5,000.00
02/11/2022	2032 On 03-August-23	11.77	Call	Bond Future	3891	4	3891	4	0.00
02/11/2022	2032 On 03-August-23	11.77	Put	Bond Future	3167	3	3167	3	0.00
02/11/2022	2032 On 03-August-23	11.90	Put	Bond Future	2918	3	2918	3	0.00
02/11/2022	2032 On 03-August-23	11.76	Put	Bond Future	3187	3	3187	3	0.00
02/11/2022	2032 On 03-August-23	11.75	Put	Bond Future	3207	3	3207	3	0.00
02/11/2022	2032 On 02-November-23			Bond Future	11.75	82.0596	11.7508	82.0596	0.00
02/11/2022	2032 On 02-November-23	11.22	Call	Bond Future	2131	2	2131	2	0.00
02/11/2022	2032 On 02-November-23	11.23	Call	Bond Future	2150	2	2150	2	0.00
02/11/2022	2032 On 02-November-23	11.24	Call	Bond Future	2169	2	2169	2	0.00
02/11/2022	2032 On 02-November-23	11.24	Put	Bond Future	4560	5	4560	5	0.00
02/11/2022	2032 On 02-November-23	11.23	Put	Bond Future	4588	5	4588	5	0.00
02/11/2022	2032 On 02-November-23	11.22	Put	Bond Future	4617	5	4617	5	0.00
02/11/2022	2033 On 03-November-22			Bond Future	113.18	111.3484	113.1755	111.3484	340.00
02/11/2022	2033 On 02-February-23			Bond Future	115.27	113.4214	115.2749	113.4214	7,279.00
02/11/2022	2033 On 04-May-23			Bond Future	116.26	114.3690	116.2580	114.3690	0.00
02/11/2022	2033 On 03-August-23			Bond Future	118.71	116.7800	118.7076	116.7800	0.00
02/11/2022	2033 On 02-November-23			Bond Future	119.80	117.8330	119.8029	117.8330	0.00
02/11/2022	2037 On 03-November-22			Bond Future	11.74	79.7139	11.7419	79.7139	19,649.00
02/11/2022	2037 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2037 On 03-November-22	11.31	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2037 On 03-November-22	11.32	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2037 On 03-November-22	11.31	Put	Bond Future	2513	3	2513	3	0.00
02/11/2022	2037 On 03-November-22	11.30	Put	Bond Future	2573	3	2573	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
02/11/2022	2037 On 03-November-22	11.32	Put	Bond Future	2454	3	2454	3	0.00
02/11/2022	2037 On 02-February-23			Bond Future	11.89	76.9221	11.8892	76.9221	129,164.00
02/11/2022	2037 On 02-February-23	11.10	Call	Bond Future	790	1	790	1	636.00
02/11/2022	2037 On 02-February-23	11.05	Call	Bond Future	720	1	720	1	0.00
02/11/2022	2037 On 02-February-23	11.97	Call	Bond Future	2770	3	2770	3	0.00
02/11/2022	2037 On 02-February-23	11.03	Call	Bond Future	693	1	693	1	0.00
02/11/2022	2037 On 02-February-23	11.04	Call	Bond Future	707	1	707	1	0.00
02/11/2022	2037 On 02-February-23	11.04	Put	Bond Future	5656	6	5656	6	0.00
02/11/2022	2037 On 02-February-23	11.03	Put	Bond Future	5704	6	5704	6	0.00
02/11/2022	2037 On 02-February-23	11.05	Put	Bond Future	5608	6	5608	6	0.00
02/11/2022	2037 On 02-February-23	11.10	Put	Bond Future	5374	6	5374	6	0.00
02/11/2022	2037 On 02-February-23	11.97	Put	Bond Future	2322	3	2322	3	636.00
02/11/2022	2037 On 04-May-23			Bond Future	12.02	78.4874	12.0176	78.4874	0.00
02/11/2022	2037 On 04-May-23	11.78	Call	Bond Future	2972	3	2972	3	400.00
02/11/2022	2037 On 04-May-23	11.03	Call	Bond Future	1367	1	1367	1	400.00
02/11/2022	2037 On 04-May-23	13.73	Call	Bond Future	9640	9	9640	9	0.00
02/11/2022	2037 On 04-May-23	11.32	Call	Bond Future	1899	2	1899	2	0.00
02/11/2022	2037 On 04-May-23	11.30	Call	Bond Future	1859	2	1859	2	0.00
02/11/2022	2037 On 04-May-23	11.31	Call	Bond Future	1879	2	1879	2	0.00
02/11/2022	2037 On 04-May-23	11.31	Put	Bond Future	5895	6	5895	6	0.00
02/11/2022	2037 On 04-May-23	11.03	Put	Bond Future	7059	7	7059	7	0.00
02/11/2022	2037 On 04-May-23	11.30	Put	Bond Future	5934	6	5934	6	0.00
02/11/2022	2037 On 04-May-23	13.73	Put	Bond Future	1070	1	1070	1	400.00
02/11/2022	2037 On 04-May-23	11.32	Put	Bond Future	5856	6	5856	6	0.00
02/11/2022	2037 On 04-May-23	11.78	Put	Bond Future	4287	5	4287	5	0.00
02/11/2022	2037 On 03-August-23			Bond Future	12.15	75.8674	12.1466	75.8674	0.00
02/11/2022	2037 On 03-August-23	12.14	Call	Bond Future	4153	4	4153	4	0.00
02/11/2022	2037 On 03-August-23	12.12	Call	Bond Future	4097	4	4097	4	0.00
02/11/2022	2037 On 03-August-23	12.13	Call	Bond Future	4125	4	4125	4	0.00
02/11/2022	2037 On 03-August-23	12.13	Put	Bond Future	4214	4	4214	4	0.00
02/11/2022	2037 On 03-August-23	12.12	Put	Bond Future	4240	4	4240	4	0.00
02/11/2022	2037 On 03-August-23	12.14	Put	Bond Future	4189	4	4189	4	0.00
02/11/2022	2037 On 02-November-23			Bond Future	12.27	77.4579	12.2707	77.4579	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
02/11/2022	2037 On 02-November-23	11.56	Call	Bond Future	2301	2	2301	2	0.00
02/11/2022	2037 On 02-November-23	11.55	Call	Bond Future	2280	2	2280	2	0.00
02/11/2022	2037 On 02-November-23	11.57	Call	Bond Future	2321	2	2321	2	0.00
02/11/2022	2037 On 02-November-23	11.55	Put	Bond Future	6225	7	6225	7	0.00
02/11/2022	2037 On 02-November-23	11.56	Put	Bond Future	6188	6	6188	6	0.00
02/11/2022	2037 On 02-November-23	11.57	Put	Bond Future	6151	6	6151	6	0.00
02/11/2022	2038 On 03-November-22			Bond Future	127.76	124.0941	127.7642	124.0941	1,127.00
02/11/2022	2038 On 02-February-23			Bond Future	128.22	124.4884	128.2185	124.4884	4,059.00
02/11/2022	2038 On 04-May-23			Bond Future	130.85	127.0473	130.8506	127.0473	1,798.00
02/11/2022	2038 On 03-August-23			Bond Future	131.65	127.7638	131.6482	127.7638	0.00
02/11/2022	2038 On 02-November-23			Bond Future	134.44	130.4687	134.4350	130.4687	0.00
02/11/2022	2040 On 03-November-22			Bond Future	11.80	81.5969	11.8018	81.5969	8,831.00
02/11/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
02/11/2022	2040 On 03-November-22	11.50	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2040 On 03-November-22	11.41	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2040 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2040 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	1,467.00
02/11/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
02/11/2022	2040 On 03-November-22	12.00	Call	Bond Future	1206	1	1206	1	0.00
02/11/2022	2040 On 03-November-22	12.52	Call	Bond Future	4199	4	4199	4	0.00
02/11/2022	2040 On 03-November-22	11.39	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2040 On 03-November-22	11.40	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2040 On 03-November-22	11.20	Call	Bond Future	0	0	0	0	1,078.00
02/11/2022	2040 On 03-November-22	11.20	Put	Bond Future	3812	4	3812	4	0.00
02/11/2022	2040 On 03-November-22	11.41	Put	Bond Future	2450	3	2450	3	0.00
02/11/2022	2040 On 03-November-22	12.00	Put	Bond Future	11	0	11	0	0.00
02/11/2022	2040 On 03-November-22	10.60	Put	Bond Future	7904	8	7904	8	0.00
02/11/2022	2040 On 03-November-22	11.30	Put	Bond Future	3159	4	3159	4	0.00
02/11/2022	2040 On 03-November-22	10.80	Put	Bond Future	6506	7	6506	7	0.00
02/11/2022	2040 On 03-November-22	11.50	Put	Bond Future	1877	2	1877	2	0.00
02/11/2022	2040 On 03-November-22	12.52	Put	Bond Future	0	0	0	0	1,078.00
02/11/2022	2040 On 03-November-22	11.39	Put	Bond Future	2578	3	2578	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
02/11/2022	2040 On 03-November-22	11.40	Put	Bond Future	2514	3	2514	3	0.00
02/11/2022	2040 On 03-November-22	10.70	Put	Bond Future	7200	8	7200	8	0.00
02/11/2022	2040 On 03-November-22	10.10	Put	Bond Future	11556	12	11556	12	0.00
02/11/2022	2040 On 02-February-23			Bond Future	11.94	78.5894	11.9439	78.5894	119,362.00
02/11/2022	2040 On 02-February-23	12.07	Call	Bond Future	3148	3	3148	3	0.00
02/11/2022	2040 On 02-February-23	11.10	Call	Bond Future	776	1	776	1	0.00
02/11/2022	2040 On 02-February-23	11.11	Call	Bond Future	791	1	791	1	0.00
02/11/2022	2040 On 02-February-23	10.18	Call	Bond Future	110	0	110	0	0.00
02/11/2022	2040 On 02-February-23	10.21	Call	Bond Future	119	0	119	0	388.00
02/11/2022	2040 On 02-February-23	12.24	Call	Bond Future	3745	4	3745	4	0.00
02/11/2022	2040 On 02-February-23	12.27	Call	Bond Future	3855	4	3855	4	0.00
02/11/2022	2040 On 02-February-23	11.12	Call	Bond Future	806	1	806	1	0.00
02/11/2022	2040 On 02-February-23	11.19	Call	Bond Future	916	1	916	1	621.00
02/11/2022	2040 On 02-February-23	10.96	Call	Bond Future	594	1	594	1	388.00
02/11/2022	2040 On 02-February-23	10.93	Call	Bond Future	563	1	563	1	0.00
02/11/2022	2040 On 02-February-23	10.96	Put	Bond Future	6843	7	6843	7	0.00
02/11/2022	2040 On 02-February-23	11.19	Put	Bond Future	5636	6	5636	6	0.00
02/11/2022	2040 On 02-February-23	12.07	Put	Bond Future	2400	3	2400	3	621.00
02/11/2022	2040 On 02-February-23	11.12	Put	Bond Future	5986	6	5986	6	0.00
02/11/2022	2040 On 02-February-23	12.27	Put	Bond Future	1942	2	1942	2	388.00
02/11/2022	2040 On 02-February-23	12.24	Put	Bond Future	2006	2	2006	2	0.00
02/11/2022	2040 On 02-February-23	10.21	Put	Bond Future	11663	12	11663	12	0.00
02/11/2022	2040 On 02-February-23	10.93	Put	Bond Future	7014	7	7014	7	0.00
02/11/2022	2040 On 02-February-23	10.18	Put	Bond Future	11877	12	11877	12	0.00
02/11/2022	2040 On 02-February-23	11.11	Put	Bond Future	6038	6	6038	6	0.00
02/11/2022	2040 On 02-February-23	11.10	Put	Bond Future	6089	6	6089	6	0.00
02/11/2022	2040 On 04-May-23			Bond Future	12.07	80.1886	12.0675	80.1886	300.00
02/11/2022	2040 On 04-May-23	13.45	Call	Bond Future	8987	9	8987	9	0.00
02/11/2022	2040 On 04-May-23	11.42	Call	Bond Future	2168	2	2168	2	0.00
02/11/2022	2040 On 04-May-23	11.48	Call	Bond Future	2305	2	2305	2	486.00
02/11/2022	2040 On 04-May-23	10.73	Call	Bond Future	982	1	982	1	486.00
02/11/2022	2040 On 04-May-23	10.92	Call	Bond Future	1228	1	1228	1	388.00
02/11/2022	2040 On 04-May-23	10.17	Call	Bond Future	467	0	467	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2022	2040 On 04-May-23	11.41	Call	Bond Future	2146	2	2146	2	0.00
02/11/2022	2040 On 04-May-23	12.78	Call	Bond Future	6402	6	6402	6	0.00
02/11/2022	2040 On 04-May-23	11.43	Call	Bond Future	2191	2	2191	2	0.00
02/11/2022	2040 On 04-May-23	11.43	Put	Bond Future	6084	6	6084	6	0.00
02/11/2022	2040 On 04-May-23	10.73	Put	Bond Future	9508	10	9508	10	0.00
02/11/2022	2040 On 04-May-23	12.78	Put	Bond Future	2386	3	2386	3	388.00
02/11/2022	2040 On 04-May-23	13.45	Put	Bond Future	1486	2	1486	2	486.00
02/11/2022	2040 On 04-May-23	11.41	Put	Bond Future	6166	6	6166	6	0.00
02/11/2022	2040 On 04-May-23	10.17	Put	Bond Future	12996	13	12996	13	0.00
02/11/2022	2040 On 04-May-23	10.92	Put	Bond Future	8458	9	8458	9	0.00
02/11/2022	2040 On 04-May-23	11.48	Put	Bond Future	5882	6	5882	6	0.00
02/11/2022	2040 On 04-May-23	11.42	Put	Bond Future	6125	6	6125	6	0.00
02/11/2022	2040 On 03-August-23			Bond Future	12.19	77.3538	12.1916	77.3538	0.00
02/11/2022	2040 On 03-August-23	12.22	Call	Bond Future	4610	4	4610	4	0.00
02/11/2022	2040 On 03-August-23	12.21	Call	Bond Future	4579	4	4579	4	0.00
02/11/2022	2040 On 03-August-23	12.23	Call	Bond Future	4640	4	4640	4	0.00
02/11/2022	2040 On 03-August-23	12.23	Put	Bond Future	4419	5	4419	5	0.00
02/11/2022	2040 On 03-August-23	12.21	Put	Bond Future	4473	5	4473	5	0.00
02/11/2022	2040 On 03-August-23	12.22	Put	Bond Future	4446	5	4446	5	0.00
02/11/2022	2040 On 02-November-23			Bond Future	12.31	78.9755	12.3103	78.9755	0.00
02/11/2022	2040 On 02-November-23	11.60	Call	Bond Future	2662	3	2662	3	0.00
02/11/2022	2040 On 02-November-23	11.59	Call	Bond Future	2639	3	2639	3	0.00
02/11/2022	2040 On 02-November-23	11.58	Call	Bond Future	2617	2	2617	2	0.00
02/11/2022	2040 On 02-November-23	11.58	Put	Bond Future	6946	7	6946	7	0.00
02/11/2022	2040 On 02-November-23	11.60	Put	Bond Future	6867	7	6867	7	0.00
02/11/2022	2040 On 02-November-23	11.59	Put	Bond Future	6906	7	6906	7	0.00
02/11/2022	2044 On 03-November-22			Bond Future	11.75	78.6300	11.7517	78.6300	29,044.00
02/11/2022	2044 On 03-November-22	11.39	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2044 On 03-November-22	11.40	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
02/11/2022	2044 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2044 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	1,647.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2022	2044 On 03-November-22	11.41	Call	Bond Future	0	0	0	0	0.00
02/11/2022	2044 On 03-November-22	11.41	Put	Bond Future	2180	3	2180	3	0.00
02/11/2022	2044 On 03-November-22	11.30	Put	Bond Future	2904	3	2904	3	0.00
02/11/2022	2044 On 03-November-22	11.40	Put	Bond Future	2245	3	2245	3	0.00
02/11/2022	2044 On 03-November-22	10.80	Put	Bond Future	6337	7	6337	7	0.00
02/11/2022	2044 On 03-November-22	10.60	Put	Bond Future	7779	8	7779	8	0.00
02/11/2022	2044 On 03-November-22	10.10	Put	Bond Future	11569	12	11569	12	0.00
02/11/2022	2044 On 03-November-22	11.39	Put	Bond Future	2311	3	2311	3	0.00
02/11/2022	2044 On 02-February-23			Bond Future	11.88	75.6932	11.8842	75.6932	95,264.00
02/11/2022	2044 On 02-February-23	11.16	Call	Bond Future	965	1	965	1	0.00
02/11/2022	2044 On 02-February-23	11.20	Call	Bond Future	1036	1	1036	1	1,300.00
02/11/2022	2044 On 02-February-23	12.00	Call	Bond Future	3152	3	3152	3	0.00
02/11/2022	2044 On 02-February-23	11.90	Call	Bond Future	2818	3	2818	3	1,300.00
02/11/2022	2044 On 02-February-23	11.15	Call	Bond Future	948	1	948	1	0.00
02/11/2022	2044 On 02-February-23	11.14	Call	Bond Future	931	1	931	1	0.00
02/11/2022	2044 On 02-February-23	11.14	Put	Bond Future	5717	6	5717	6	0.00
02/11/2022	2044 On 02-February-23	11.15	Put	Bond Future	5666	6	5666	6	0.00
02/11/2022	2044 On 02-February-23	11.90	Put	Bond Future	2722	3	2722	3	0.00
02/11/2022	2044 On 02-February-23	12.00	Put	Bond Future	2450	3	2450	3	4,000.00
02/11/2022	2044 On 02-February-23	11.20	Put	Bond Future	5417	6	5417	6	0.00
02/11/2022	2044 On 02-February-23	11.16	Put	Bond Future	5616	6	5616	6	0.00
02/11/2022	2044 On 04-May-23			Bond Future	12.00	77.2335	11.9989	77.2335	0.00
02/11/2022	2044 On 04-May-23	12.25	Call	Bond Future	4818	5	4818	5	0.00
02/11/2022	2044 On 04-May-23	11.43	Call	Bond Future	2373	2	2373	2	0.00
02/11/2022	2044 On 04-May-23	11.75	Call	Bond Future	3225	3	3225	3	0.00
02/11/2022	2044 On 04-May-23	12.00	Call	Bond Future	3987	4	3987	4	0.00
02/11/2022	2044 On 04-May-23	11.42	Call	Bond Future	2349	2	2349	2	0.00
02/11/2022	2044 On 04-May-23	11.41	Call	Bond Future	2325	2	2325	2	0.00
02/11/2022	2044 On 04-May-23	11.41	Put	Bond Future	6009	6	6009	6	0.00
02/11/2022	2044 On 04-May-23	11.42	Put	Bond Future	5968	6	5968	6	0.00
02/11/2022	2044 On 04-May-23	11.75	Put	Bond Future	4746	5	4746	5	4,115.00
02/11/2022	2044 On 04-May-23	12.00	Put	Bond Future	3981	4	3981	4	4,115.00
02/11/2022	2044 On 04-May-23	11.43	Put	Bond Future	5927	6	5927	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
02/11/2022	2044 On 04-May-23	12.25	Put	Bond Future	3334	4	3334	4	1,500.00
02/11/2022	2044 On 03-August-23			Bond Future	12.11	74.4623	12.1136	74.4623	0.00
02/11/2022	2044 On 03-August-23	12.17	Call	Bond Future	4869	5	4869	5	0.00
02/11/2022	2044 On 03-August-23	12.15	Call	Bond Future	4806	5	4806	5	0.00
02/11/2022	2044 On 03-August-23	12.16	Call	Bond Future	4838	5	4838	5	0.00
02/11/2022	2044 On 03-August-23	12.16	Put	Bond Future	4564	5	4564	5	0.00
02/11/2022	2044 On 03-August-23	12.15	Put	Bond Future	4591	5	4591	5	0.00
02/11/2022	2044 On 03-August-23	12.17	Put	Bond Future	4537	5	4537	5	0.00
02/11/2022	2044 On 02-November-23			Bond Future	12.22	76.0234	12.2228	76.0234	0.00
02/11/2022	2044 On 02-November-23	11.55	Call	Bond Future	3218	3	3218	3	0.00
02/11/2022	2044 On 02-November-23	11.56	Call	Bond Future	3242	3	3242	3	0.00
02/11/2022	2044 On 02-November-23	11.57	Call	Bond Future	3266	3	3266	3	0.00
02/11/2022	2044 On 02-November-23	11.57	Put	Bond Future	7234	8	7234	8	0.00
02/11/2022	2044 On 02-November-23	11.56	Put	Bond Future	7274	8	7274	8	0.00
02/11/2022	2044 On 02-November-23	11.55	Put	Bond Future	7313	8	7313	8	0.00
02/11/2022	2046 On 03-November-22			Bond Future	112.68	109.6369	112.6787	109.6369	2,360.00
02/11/2022	2046 On 02-February-23			Bond Future	114.77	111.6782	114.7687	111.6782	11,674.00
02/11/2022	2046 On 04-May-23			Bond Future	115.09	111.9420	115.0939	111.9420	5,677.00
02/11/2022	2046 On 03-August-23			Bond Future	117.52	114.3024	117.5196	114.3024	0.00
02/11/2022	2046 On 02-November-23			Bond Future	117.92	114.6357	117.9239	114.6357	0.00
02/11/2022	2050 On 03-November-22			Bond Future	114.93	111.3395	114.9285	111.3395	1,108.00
02/11/2022	2050 On 02-February-23			Bond Future	114.92	111.2756	114.9236	111.2756	9,301.00
02/11/2022	2050 On 04-May-23			Bond Future	117.28	113.5627	117.2824	113.5627	3,582.00
02/11/2022	2050 On 03-August-23			Bond Future	117.57	113.7735	117.5727	113.7735	0.00
02/11/2022	2050 On 02-November-23			Bond Future	120.06	116.1823	120.0614	116.1823	0.00
02/11/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	AL37 On 03-November-22			Index Future	831.15	830.4260	831.1480	830.4260	0.00
02/11/2022	AL37 On 02-February-23			Index Future	846.36	845.6420	846.3580	845.6420	0.00
02/11/2022	AL37 On 04-May-23			Index Future	863.52	862.7970	863.5200	862.7970	0.00
02/11/2022	AL37 On 03-August-23			Index Future	881.51	880.7780	881.5140	880.7780	0.00
02/11/2022	AL37 On 02-November-23			Index Future	899.98	899.2260	899.9760	899.2260	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
02/11/2022	AL7T On 03-November-22			Index Future	942.04	938.2830	942.0430	938.2830	0.00
02/11/2022	AL7T On 02-February-23			Index Future	959.28	955.4750	959.2830	955.4750	0.00
02/11/2022	AL7T On 04-May-23			Index Future	978.74	974.8580	978.7350	974.8580	0.00
02/11/2022	AL7T On 03-August-23			Index Future	999.13	995.1750	999.1290	995.1750	0.00
02/11/2022	AL7T On 02-November-23			Index Future	1020.06	1016.0190	1020.0550	1016.0190	0.00
02/11/2022	ALBI On 03-November-22			Index Future	827.12	823.9820	827.1240	823.9820	105.00
02/11/2022	ALBI On 02-February-23			Index Future	842.26	839.0790	842.2610	839.0790	105.00
02/11/2022	ALBI On 04-May-23			Index Future	859.34	856.1020	859.3400	856.1020	0.00
02/11/2022	ALBI On 03-August-23			Index Future	877.25	873.9430	877.2460	873.9430	0.00
02/11/2022	ALBI On 02-November-23			Index Future	895.62	892.2480	895.6190	892.2480	0.00
02/11/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/11/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/11/2022	ES33 On 03-November-22			Bond Future	12.54	71.3223	12.5425	71.3223	0.00
02/11/2022	ES33 On 02-February-23			Bond Future	12.74	72.6502	12.7406	72.6502	350.00
02/11/2022	ES33 On 04-May-23			Bond Future	12.91	70.3481	12.9117	70.3481	0.00
02/11/2022	ES33 On 03-August-23			Bond Future	13.08	71.8325	13.0806	71.8325	0.00
02/11/2022	ES33 On 02-November-23			Bond Future	13.26	69.5576	13.2604	69.5576	0.00
02/11/2022	ES42 On 03-November-22			Bond Future	12.73	69.7345	12.7321	69.7345	0.00
02/11/2022	ES42 On 02-February-23			Bond Future	12.90	71.0328	12.9026	71.0328	4,715.00
02/11/2022	ES42 On 04-May-23			Bond Future	13.06	68.2292	13.0565	68.2292	0.00
02/11/2022	ES42 On 03-August-23			Bond Future	13.20	69.6698	13.2038	69.6698	0.00
02/11/2022	ES42 On 02-November-23			Bond Future	13.36	66.8823	13.3599	66.8823	0.00
02/11/2022	GOVI On 03-November-22			GOVI	815.36	812.2310	815.3610	812.2310	17.00
02/11/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 03-November-22	820.42	Put	GOVI	50590	8	50590	8	0.00
02/11/2022	GOVI On 03-November-22	820.41	Put	GOVI	50490	8	50490	8	0.00
02/11/2022	GOVI On 03-November-22	820.43	Put	GOVI	50690	8	50690	8	0.00
02/11/2022	GOVI On 02-February-23			GOVI	830.28	827.1130	830.2820	827.1130	851.00
02/11/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-February-23	850.83	Put	GOVI	205480	24	205480	24	0.00
02/11/2022	GOVI On 02-February-23	850.82	Put	GOVI	205380	24	205380	24	0.00
02/11/2022	GOVI On 02-February-23	850.84	Put	GOVI	205580	24	205580	24	0.00
02/11/2022	GOVI On 04-May-23			GOVI	847.12	843.8920	847.1190	843.8920	0.00
02/11/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 04-May-23	852.86	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
02/11/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 04-May-23	852.87	Put	GOVI	57510	9	57510	9	0.00
02/11/2022	GOVI On 04-May-23	852.86	Put	GOVI	57410	9	57410	9	0.00
02/11/2022	GOVI On 04-May-23	852.88	Put	GOVI	57610	9	57610	9	0.00
02/11/2022	GOVI On 03-August-23			GOVI	864.77	861.4800	864.7700	861.4800	0.00
02/11/2022	GOVI On 03-August-23	837.23	Call	GOVI	275400	24	275400	24	0.00
02/11/2022	GOVI On 03-August-23	837.21	Call	GOVI	275600	24	275600	24	0.00
02/11/2022	GOVI On 03-August-23	837.22	Call	GOVI	275500	24	275500	24	0.00
02/11/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-November-23			GOVI	882.88	879.5230	882.8820	879.5230	0.00
02/11/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
02/11/2022	GOVI On 02-November-23	885.81	Put	GOVI	29280	6	29280	6	0.00
02/11/2022	GOVI On 02-November-23	885.82	Put	GOVI	29380	6	29380	6	0.00
02/11/2022	GOVI On 02-November-23	885.80	Put	GOVI	29180	6	29180	6	0.00
02/11/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/11/2022	IGOV On 03-November-22			Index Future	319.37	314.4300	319.3720	314.4300	17.00
02/11/2022	IGOV On 02-February-23			Index Future	325.30	320.2690	325.2960	320.2690	701.00
02/11/2022	IGOV On 04-May-23			Index Future	331.97	326.8430	331.9710	326.8430	16.00
02/11/2022	IGOV On 03-August-23			Index Future	338.96	333.7300	338.9640	333.7300	0.00
02/11/2022	IGOV On 02-November-23			Index Future	346.14	340.7930	346.1380	340.7930	0.00
02/11/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
02/11/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
02/11/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
02/11/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
02/11/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/11/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/11/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/11/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/11/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	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
02/11/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/11/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/11/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/11/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/11/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/11/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/11/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/11/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/11/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.52	93.4650	6.5150	93.4650	0.00
02/11/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.24	92.7850	7.2350	92.7850	68.00
02/11/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.27	92.7350	7.2700	92.7350	0.00
02/11/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.68	92.3300	7.6800	92.3300	0.00
02/11/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.73	92.3100	7.7250	92.3100	0.00
02/11/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.84	92.1750	7.8400	92.1750	0.00
02/11/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.96	92.0750	7.9600	92.0750	0.00
02/11/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.04	91.9750	8.0350	91.9750	75.00
02/11/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.09	91.9500	8.0900	91.9500	272.00
02/11/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.14	91.8900	8.1400	91.8900	0.00
02/11/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.08	91.9650	8.0800	91.9650	0.00
02/11/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.12	91.9250	8.1150	91.9250	0.00
02/11/2022	R023 On 03-November-22			Bond Future	7.16	101.6033	7.1557	101.6033	8,432.00
02/11/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R023 On 03-November-22	6.26	Put	Bond Future	274	0	274	0	0.00
02/11/2022	R023 On 03-November-22	6.25	Put	Bond Future	277	0	277	0	0.00
02/11/2022	R023 On 03-November-22	6.27	Put	Bond Future	271	0	271	0	0.00
02/11/2022	R035 On 03-November-22			Bond Future	11.60	83.6502	11.5970	83.6502	19,424.00
02/11/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
02/11/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
02/11/2022	R035 On 03-November-22	11.13	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R035 On 03-November-22	11.14	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R035 On 03-November-22	10.57	Call	Bond Future	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
02/11/2022	R035 On 03-November-22	11.15	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R035 On 03-November-22	12.68	Call	Bond Future	5792	5	5792	5	0.00
02/11/2022	R035 On 03-November-22	10.99	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R035 On 03-November-22	11.05	Call	Bond Future	0	0	0	0	976.00
02/11/2022	R035 On 03-November-22	10.99	Put	Bond Future	3525	4	3525	4	582.00
02/11/2022	R035 On 03-November-22	12.68	Put	Bond Future	0	0	0	0	976.00
02/11/2022	R035 On 03-November-22	11.15	Put	Bond Future	2576	3	2576	3	0.00
02/11/2022	R035 On 03-November-22	10.57	Put	Bond Future	6091	6	6091	6	582.00
02/11/2022	R035 On 03-November-22	11.14	Put	Bond Future	2635	3	2635	3	0.00
02/11/2022	R035 On 03-November-22	11.05	Put	Bond Future	3167	4	3167	4	0.00
02/11/2022	R035 On 03-November-22	11.13	Put	Bond Future	2694	3	2694	3	0.00
02/11/2022	R035 On 03-November-22	10.30	Put	Bond Future	7799	8	7799	8	0.00
02/11/2022	R035 On 03-November-22	9.82	Put	Bond Future	10950	11	10950	11	0.00
02/11/2022	R035 On 02-February-23			Bond Future	11.76	85.1867	11.7552	85.1867	161,005.00
02/11/2022	R035 On 02-February-23	11.98	Call	Bond Future	3211	3	3211	3	0.00
02/11/2022	R035 On 02-February-23	13.22	Call	Bond Future	8017	8	8017	8	0.00
02/11/2022	R035 On 02-February-23	11.05	Call	Bond Future	910	1	910	1	976.00
02/11/2022	R035 On 02-February-23	11.06	Call	Bond Future	925	1	925	1	0.00
02/11/2022	R035 On 02-February-23	10.86	Call	Bond Future	642	1	642	1	0.00
02/11/2022	R035 On 02-February-23	10.87	Call	Bond Future	655	1	655	1	0.00
02/11/2022	R035 On 02-February-23	10.30	Call	Bond Future	207	0	207	0	976.00
02/11/2022	R035 On 02-February-23	10.64	Call	Bond Future	419	0	419	0	388.00
02/11/2022	R035 On 02-February-23	11.94	Call	Bond Future	3081	3	3081	3	0.00
02/11/2022	R035 On 02-February-23	10.88	Call	Bond Future	667	1	667	1	0.00
02/11/2022	R035 On 02-February-23	9.81	Call	Bond Future	63	0	63	0	582.00
02/11/2022	R035 On 02-February-23	10.66	Call	Bond Future	435	0	435	0	0.00
02/11/2022	R035 On 02-February-23	10.60	Call	Bond Future	388	0	388	0	0.00
02/11/2022	R035 On 02-February-23	9.85	Call	Bond Future	70	0	70	0	0.00
02/11/2022	R035 On 02-February-23	9.89	Call	Bond Future	78	0	78	0	388.00
02/11/2022	R035 On 02-February-23	9.89	Put	Bond Future	11343	12	11343	12	0.00
02/11/2022	R035 On 02-February-23	10.60	Put	Bond Future	7120	7	7120	7	0.00
02/11/2022	R035 On 02-February-23	10.64	Put	Bond Future	6906	7	6906	7	0.00
02/11/2022	R035 On 02-February-23	10.66	Put	Bond Future	6799	7	6799	7	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2022	R035 On 02-February-23	10.30	Put	Bond Future	8817	9	8817	9	0.00
02/11/2022	R035 On 02-February-23	9.81	Put	Bond Future	11859	12	11859	12	0.00
02/11/2022	R035 On 02-February-23	10.88	Put	Bond Future	5698	6	5698	6	0.00
02/11/2022	R035 On 02-February-23	13.22	Put	Bond Future	491	1	491	1	976.00
02/11/2022	R035 On 02-February-23	9.85	Put	Bond Future	11600	12	11600	12	0.00
02/11/2022	R035 On 02-February-23	10.87	Put	Bond Future	5745	6	5745	6	0.00
02/11/2022	R035 On 02-February-23	10.86	Put	Bond Future	5793	6	5793	6	0.00
02/11/2022	R035 On 02-February-23	11.06	Put	Bond Future	4886	5	4886	5	582.00
02/11/2022	R035 On 02-February-23	11.05	Put	Bond Future	4929	5	4929	5	0.00
02/11/2022	R035 On 02-February-23	11.98	Put	Bond Future	1986	2	1986	2	388.00
02/11/2022	R035 On 02-February-23	11.94	Put	Bond Future	2072	2	2072	2	0.00
02/11/2022	R035 On 04-May-23			Bond Future	11.88	82.4125	11.8831	82.4125	0.00
02/11/2022	R035 On 04-May-23	11.22	Call	Bond Future	1896	2	1896	2	0.00
02/11/2022	R035 On 04-May-23	9.85	Call	Bond Future	352	0	352	0	388.00
02/11/2022	R035 On 04-May-23	10.42	Call	Bond Future	764	1	764	1	491.00
02/11/2022	R035 On 04-May-23	12.46	Call	Bond Future	5354	5	5354	5	0.00
02/11/2022	R035 On 04-May-23	11.17	Call	Bond Future	1797	2	1797	2	491.00
02/11/2022	R035 On 04-May-23	11.20	Call	Bond Future	1856	2	1856	2	0.00
02/11/2022	R035 On 04-May-23	11.21	Call	Bond Future	1876	2	1876	2	0.00
02/11/2022	R035 On 04-May-23	10.60	Call	Bond Future	951	1	951	1	388.00
02/11/2022	R035 On 04-May-23	13.18	Call	Bond Future	7959	8	7959	8	0.00
02/11/2022	R035 On 04-May-23	13.18	Put	Bond Future	1365	1	1365	1	491.00
02/11/2022	R035 On 04-May-23	10.60	Put	Bond Future	8324	9	8324	9	0.00
02/11/2022	R035 On 04-May-23	12.46	Put	Bond Future	2322	2	2322	2	388.00
02/11/2022	R035 On 04-May-23	11.22	Put	Bond Future	5593	6	5593	6	0.00
02/11/2022	R035 On 04-May-23	10.42	Put	Bond Future	9246	10	9246	10	0.00
02/11/2022	R035 On 04-May-23	9.85	Put	Bond Future	12477	13	12477	13	0.00
02/11/2022	R035 On 04-May-23	11.17	Put	Bond Future	5782	6	5782	6	0.00
02/11/2022	R035 On 04-May-23	11.20	Put	Bond Future	5668	6	5668	6	0.00
02/11/2022	R035 On 04-May-23	11.21	Put	Bond Future	5630	6	5630	6	0.00
02/11/2022	R035 On 03-August-23			Bond Future	12.01	84.1324	12.0090	84.1324	0.00
02/11/2022	R035 On 03-August-23	11.98	Call	Bond Future	4042	4	4042	4	0.00
02/11/2022	R035 On 03-August-23	11.99	Call	Bond Future	4070	4	4070	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
02/11/2022	R035 On 03-August-23	12.00	Call	Bond Future	4098	4	4098	4	0.00
02/11/2022	R035 On 03-August-23	12.00	Put	Bond Future	4146	4	4146	4	0.00
02/11/2022	R035 On 03-August-23	11.99	Put	Bond Future	4171	4	4171	4	0.00
02/11/2022	R035 On 03-August-23	11.98	Put	Bond Future	4196	4	4196	4	0.00
02/11/2022	R035 On 02-November-23			Bond Future	12.14	81.3890	12.1437	81.3890	0.00
02/11/2022	R035 On 02-November-23	11.43	Call	Bond Future	2210	2	2210	2	0.00
02/11/2022	R035 On 02-November-23	11.41	Call	Bond Future	2171	2	2171	2	0.00
02/11/2022	R035 On 02-November-23	11.42	Call	Bond Future	2190	2	2190	2	0.00
02/11/2022	R035 On 02-November-23	11.42	Put	Bond Future	6075	6	6075	6	0.00
02/11/2022	R035 On 02-November-23	11.41	Put	Bond Future	6111	6	6111	6	0.00
02/11/2022	R035 On 02-November-23	11.43	Put	Bond Future	6039	6	6039	6	0.00
02/11/2022	R186 On 03-November-22			Bond Future	9.02	108.8945	9.0171	108.8945	26,040.00
02/11/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
02/11/2022	R186 On 03-November-22	8.91	Call	Bond Future	20	0	20	0	0.00
02/11/2022	R186 On 03-November-22	8.55	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R186 On 03-November-22	8.54	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R186 On 03-November-22	8.53	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R186 On 03-November-22	8.53	Put	Bond Future	1714	2	1714	2	0.00
02/11/2022	R186 On 03-November-22	8.54	Put	Bond Future	1679	2	1679	2	0.00
02/11/2022	R186 On 03-November-22	8.91	Put	Bond Future	394	1	394	1	4,310.00
02/11/2022	R186 On 03-November-22	8.55	Put	Bond Future	1643	2	1643	2	0.00
02/11/2022	R186 On 03-November-22	8.23	Put	Bond Future	2788	3	2788	3	0.00
02/11/2022	R186 On 02-February-23			Bond Future	9.14	105.5942	9.1440	105.5942	77,670.00
02/11/2022	R186 On 02-February-23	8.34	Call	Bond Future	412	0	412	0	0.00
02/11/2022	R186 On 02-February-23	8.33	Call	Bond Future	405	0	405	0	0.00
02/11/2022	R186 On 02-February-23	8.32	Call	Bond Future	398	0	398	0	0.00
02/11/2022	R186 On 02-February-23	8.32	Put	Bond Future	3151	3	3151	3	0.00
02/11/2022	R186 On 02-February-23	8.33	Put	Bond Future	3123	3	3123	3	0.00
02/11/2022	R186 On 02-February-23	8.34	Put	Bond Future	3096	3	3096	3	0.00
02/11/2022	R186 On 04-May-23			Bond Future	9.22	107.7404	9.2228	107.7404	12,188.00
02/11/2022	R186 On 04-May-23	8.83	Call	Bond Future	1160	1	1160	1	0.00
02/11/2022	R186 On 04-May-23	8.82	Call	Bond Future	1147	1	1147	1	0.00
02/11/2022	R186 On 04-May-23	8.84	Call	Bond Future	1173	1	1173	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
02/11/2022	R186 On 04-May-23	8.83	Put	Bond Future	2383	2	2383	2	0.00
02/11/2022	R186 On 04-May-23	8.82	Put	Bond Future	2402	2	2402	2	0.00
02/11/2022	R186 On 04-May-23	8.84	Put	Bond Future	2365	2	2365	2	0.00
02/11/2022	R186 On 03-August-23			Bond Future	9.29	104.6815	9.2906	104.6815	0.00
02/11/2022	R186 On 03-August-23	9.75	Call	Bond Future	2755	3	2755	3	0.00
02/11/2022	R186 On 03-August-23	9.73	Call	Bond Future	2718	3	2718	3	0.00
02/11/2022	R186 On 03-August-23	9.74	Call	Bond Future	2736	3	2736	3	0.00
02/11/2022	R186 On 03-August-23	9.74	Put	Bond Future	1443	1	1443	1	0.00
02/11/2022	R186 On 03-August-23	9.73	Put	Bond Future	1453	1	1453	1	0.00
02/11/2022	R186 On 03-August-23	9.75	Put	Bond Future	1433	1	1433	1	0.00
02/11/2022	R186 On 02-November-23			Bond Future	9.36	106.8755	9.3633	106.8755	0.00
02/11/2022	R186 On 02-November-23	10.42	Call	Bond Future	3952	4	3952	4	0.00
02/11/2022	R186 On 02-November-23	9.38	Call	Bond Future	2091	2	2091	2	0.00
02/11/2022	R186 On 02-November-23	9.39	Call	Bond Future	2107	2	2107	2	0.00
02/11/2022	R186 On 02-November-23	9.40	Call	Bond Future	2122	2	2122	2	0.00
02/11/2022	R186 On 02-November-23	9.15	Call	Bond Future	1747	2	1747	2	1,715.00
02/11/2022	R186 On 02-November-23	9.40	Put	Bond Future	2023	2	2023	2	0.00
02/11/2022	R186 On 02-November-23	9.39	Put	Bond Future	2034	2	2034	2	0.00
02/11/2022	R186 On 02-November-23	9.15	Put	Bond Future	2326	2	2326	2	0.00
02/11/2022	R186 On 02-November-23	9.38	Put	Bond Future	2046	2	2046	2	0.00
02/11/2022	R186 On 02-November-23	10.42	Put	Bond Future	1143	1	1143	1	1,715.00
02/11/2022	R197 On 03-November-22			Bond Future	332.36	333.0616	332.3636	333.0616	56.00
02/11/2022	R197 On 02-February-23			Bond Future	329.62	330.3565	329.6227	330.3565	977.00
02/11/2022	R197 On 04-May-23			Bond Future	336.39	337.1458	336.3881	337.1458	0.00
02/11/2022	R197 On 03-August-23			Bond Future	334.41	335.1765	334.4071	335.1765	0.00
02/11/2022	R197 On 02-November-23			Bond Future	341.49	342.2728	341.4863	342.2728	0.00
02/11/2022	R202 On 03-November-22			Bond Future	249.51	246.4287	249.5065	246.4287	5,616.00
02/11/2022	R202 On 02-February-23			Bond Future	249.40	246.2863	249.4044	246.2863	5,970.00
02/11/2022	R202 On 04-May-23			Bond Future	254.52	251.3473	254.5228	251.3473	0.00
02/11/2022	R202 On 03-August-23			Bond Future	255.07	251.8245	255.0686	251.8245	0.00
02/11/2022	R202 On 02-November-23			Bond Future	260.47	257.1556	260.4676	257.1556	0.00
02/11/2022	R209 On 03-November-22			Bond Future	11.60	64.3919	11.6018	64.3919	15,348.00
02/11/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	3,250.00

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02/11/2022	R209 On 03-November-22	11.50	Call	Bond Future	49	0	49	0	1,136.00
02/11/2022	R209 On 03-November-22	11.01	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R209 On 03-November-22	10.90	Call	Bond Future	0	0	0	0	1,136.00
02/11/2022	R209 On 03-November-22	11.00	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R209 On 03-November-22	11.02	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
02/11/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R209 On 03-November-22	11.03	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R209 On 03-November-22	12.00	Call	Bond Future	1913	2	1913	2	0.00
02/11/2022	R209 On 03-November-22	12.00	Put	Bond Future	0	0	0	0	3,250.00
02/11/2022	R209 On 03-November-22	11.03	Put	Bond Future	2896	3	2896	3	0.00
02/11/2022	R209 On 03-November-22	10.50	Put	Bond Future	5747	6	5747	6	0.00
02/11/2022	R209 On 03-November-22	10.90	Put	Bond Future	3580	4	3580	4	0.00
02/11/2022	R209 On 03-November-22	9.50	Put	Bond Future	11605	12	11605	12	0.00
02/11/2022	R209 On 03-November-22	9.25	Put	Bond Future	13174	13	13174	13	0.00
02/11/2022	R209 On 03-November-22	11.02	Put	Bond Future	2948	3	2948	3	0.00
02/11/2022	R209 On 03-November-22	11.00	Put	Bond Future	3053	3	3053	3	5,000.00
02/11/2022	R209 On 03-November-22	11.01	Put	Bond Future	3001	3	3001	3	0.00
02/11/2022	R209 On 03-November-22	11.50	Put	Bond Future	552	1	552	1	0.00
02/11/2022	R209 On 03-November-22	10.00	Put	Bond Future	8595	9	8595	9	6,000.00
02/11/2022	R209 On 02-February-23			Bond Future	11.74	65.5748	11.7390	65.5748	24,672.00
02/11/2022	R209 On 02-February-23	10.80	Call	Bond Future	510	0	510	0	0.00
02/11/2022	R209 On 02-February-23	10.79	Call	Bond Future	500	0	500	0	0.00
02/11/2022	R209 On 02-February-23	10.78	Call	Bond Future	490	0	490	0	0.00
02/11/2022	R209 On 02-February-23	10.80	Put	Bond Future	5273	6	5273	6	0.00
02/11/2022	R209 On 02-February-23	10.78	Put	Bond Future	5359	6	5359	6	0.00
02/11/2022	R209 On 02-February-23	10.79	Put	Bond Future	5316	6	5316	6	0.00
02/11/2022	R209 On 04-May-23			Bond Future	11.86	63.7545	11.8551	63.7545	5,950.00
02/11/2022	R209 On 04-May-23	11.11	Call	Bond Future	1552	1	1552	1	0.00
02/11/2022	R209 On 04-May-23	11.00	Call	Bond Future	1373	1	1373	1	0.00
02/11/2022	R209 On 04-May-23	12.50	Call	Bond Future	4936	5	4936	5	0.00
02/11/2022	R209 On 04-May-23	11.09	Call	Bond Future	1518	1	1518	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
02/11/2022	R209 On 04-May-23	11.10	Call	Bond Future	1535	1	1535	1	0.00
02/11/2022	R209 On 04-May-23	10.00	Call	Bond Future	393	0	393	0	8,500.00
02/11/2022	R209 On 04-May-23	10.00	Put	Bond Future	10123	10	10123	10	0.00
02/11/2022	R209 On 04-May-23	11.10	Put	Bond Future	5264	5	5264	5	0.00
02/11/2022	R209 On 04-May-23	11.09	Put	Bond Future	5299	6	5299	6	0.00
02/11/2022	R209 On 04-May-23	12.50	Put	Bond Future	1977	2	1977	2	8,500.00
02/11/2022	R209 On 04-May-23	11.00	Put	Bond Future	5619	6	5619	6	11,000.00
02/11/2022	R209 On 04-May-23	11.11	Put	Bond Future	5229	5	5229	5	0.00
02/11/2022	R209 On 03-August-23			Bond Future	11.97	65.0852	11.9667	65.0852	0.00
02/11/2022	R209 On 03-August-23	11.95	Call	Bond Future	3560	3	3560	3	0.00
02/11/2022	R209 On 03-August-23	11.94	Call	Bond Future	3536	3	3536	3	0.00
02/11/2022	R209 On 03-August-23	11.93	Call	Bond Future	3511	3	3511	3	0.00
02/11/2022	R209 On 03-August-23	11.95	Put	Bond Future	3638	4	3638	4	0.00
02/11/2022	R209 On 03-August-23	11.93	Put	Bond Future	3683	4	3683	4	0.00
02/11/2022	R209 On 03-August-23	11.94	Put	Bond Future	3660	4	3660	4	0.00
02/11/2022	R209 On 02-November-23			Bond Future	12.08	63.2970	12.0826	63.2970	0.00
02/11/2022	R209 On 02-November-23	11.35	Call	Bond Future	1925	2	1925	2	0.00
02/11/2022	R209 On 02-November-23	11.34	Call	Bond Future	1908	2	1908	2	0.00
02/11/2022	R209 On 02-November-23	11.33	Call	Bond Future	1891	2	1891	2	0.00
02/11/2022	R209 On 02-November-23	11.33	Put	Bond Future	5490	6	5490	6	0.00
02/11/2022	R209 On 02-November-23	11.34	Put	Bond Future	5457	6	5457	6	0.00
02/11/2022	R209 On 02-November-23	11.35	Put	Bond Future	5425	6	5425	6	0.00
02/11/2022	R210 On 03-November-22			Bond Future	226.44	223.9946	226.4408	223.9946	103.00
02/11/2022	R210 On 02-February-23			Bond Future	230.64	228.1649	230.6412	228.1649	372.00
02/11/2022	R210 On 04-May-23			Bond Future	232.30	229.7741	232.2967	229.7741	0.00
02/11/2022	R210 On 03-August-23			Bond Future	237.19	234.6185	237.1920	234.6185	0.00
02/11/2022	R210 On 02-November-23			Bond Future	239.05	236.4224	239.0544	236.4224	0.00
02/11/2022	R213 On 03-November-22			Bond Future	11.07	79.2290	11.0671	79.2290	32,934.00
02/11/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
02/11/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R213 On 03-November-22	10.19	Call	Bond Future	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
02/11/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
02/11/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R213 On 03-November-22	10.39	Put	Bond Future	3171	4	3171	4	0.00
02/11/2022	R213 On 03-November-22	10.37	Put	Bond Future	3267	4	3267	4	200.00
02/11/2022	R213 On 03-November-22	9.19	Put	Bond Future	9203	10	9203	10	0.00
02/11/2022	R213 On 03-November-22	10.38	Put	Bond Future	3219	4	3219	4	0.00
02/11/2022	R213 On 03-November-22	10.19	Put	Bond Future	4138	4	4138	4	476.00
02/11/2022	R213 On 03-November-22	9.98	Put	Bond Future	5170	6	5170	6	200.00
02/11/2022	R213 On 03-November-22	10.40	Put	Bond Future	3122	3	3122	3	0.00
02/11/2022	R213 On 03-November-22	9.84	Put	Bond Future	5867	6	5867	6	476.00
02/11/2022	R213 On 03-November-22	9.13	Put	Bond Future	9519	10	9519	10	0.00
02/11/2022	R213 On 02-February-23			Bond Future	11.23	80.6844	11.2301	80.6844	33,035.00
02/11/2022	R213 On 02-February-23	10.43	Call	Bond Future	599	1	599	1	912.00
02/11/2022	R213 On 02-February-23	10.22	Call	Bond Future	410	0	410	0	0.00
02/11/2022	R213 On 02-February-23	9.16	Call	Bond Future	52	0	52	0	476.00
02/11/2022	R213 On 02-February-23	10.21	Call	Bond Future	403	0	403	0	0.00
02/11/2022	R213 On 02-February-23	10.35	Call	Bond Future	520	0	520	0	0.00
02/11/2022	R213 On 02-February-23	10.23	Call	Bond Future	417	0	417	0	0.00
02/11/2022	R213 On 02-February-23	12.20	Call	Bond Future	4787	5	4787	5	0.00
02/11/2022	R213 On 02-February-23	10.01	Call	Bond Future	285	0	285	0	0.00
02/11/2022	R213 On 02-February-23	12.20	Put	Bond Future	628	1	628	1	912.00
02/11/2022	R213 On 02-February-23	10.22	Put	Bond Future	5066	5	5066	5	0.00
02/11/2022	R213 On 02-February-23	10.43	Put	Bond Future	4259	5	4259	5	0.00
02/11/2022	R213 On 02-February-23	10.35	Put	Bond Future	4557	5	4557	5	476.00
02/11/2022	R213 On 02-February-23	10.21	Put	Bond Future	5107	5	5107	5	0.00
02/11/2022	R213 On 02-February-23	9.16	Put	Bond Future	9982	10	9982	10	0.00
02/11/2022	R213 On 02-February-23	10.01	Put	Bond Future	5954	6	5954	6	476.00
02/11/2022	R213 On 02-February-23	10.23	Put	Bond Future	5026	5	5026	5	0.00
02/11/2022	R213 On 04-May-23			Bond Future	11.36	78.7702	11.3595	78.7702	0.00
02/11/2022	R213 On 04-May-23	10.74	Call	Bond Future	1525	1	1525	1	0.00
02/11/2022	R213 On 04-May-23	10.73	Call	Bond Future	1509	1	1509	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
02/11/2022	R213 On 04-May-23	10.75	Call	Bond Future	1541	1	1541	1	0.00
02/11/2022	R213 On 04-May-23	10.75	Put	Bond Future	4241	4	4241	4	0.00
02/11/2022	R213 On 04-May-23	10.73	Put	Bond Future	4300	5	4300	5	0.00
02/11/2022	R213 On 04-May-23	10.74	Put	Bond Future	4270	5	4270	5	0.00
02/11/2022	R213 On 03-August-23			Bond Future	11.49	80.4139	11.4870	80.4139	0.00
02/11/2022	R213 On 03-August-23	11.62	Call	Bond Future	3447	3	3447	3	0.00
02/11/2022	R213 On 03-August-23	11.61	Call	Bond Future	3423	3	3423	3	0.00
02/11/2022	R213 On 03-August-23	11.63	Call	Bond Future	3471	3	3471	3	0.00
02/11/2022	R213 On 03-August-23	11.62	Put	Bond Future	2888	3	2888	3	0.00
02/11/2022	R213 On 03-August-23	11.61	Put	Bond Future	2906	3	2906	3	0.00
02/11/2022	R213 On 03-August-23	11.63	Put	Bond Future	2870	3	2870	3	0.00
02/11/2022	R213 On 02-November-23			Bond Future	11.63	78.5445	11.6268	78.5445	0.00
02/11/2022	R213 On 02-November-23	11.12	Call	Bond Future	1896	2	1896	2	0.00
02/11/2022	R213 On 02-November-23	11.11	Call	Bond Future	1879	2	1879	2	0.00
02/11/2022	R213 On 02-November-23	11.13	Call	Bond Future	1913	2	1913	2	0.00
02/11/2022	R213 On 02-November-23	11.13	Put	Bond Future	3993	4	3993	4	0.00
02/11/2022	R213 On 02-November-23	11.11	Put	Bond Future	4044	4	4044	4	0.00
02/11/2022	R213 On 02-November-23	11.12	Put	Bond Future	4019	4	4019	4	0.00
02/11/2022	R214 On 03-November-22			Bond Future	11.67	62.1267	11.6717	62.1267	15,325.00
02/11/2022	R214 On 03-November-22	11.36	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R214 On 03-November-22	11.35	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R214 On 03-November-22	11.34	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R214 On 03-November-22	11.36	Put	Bond Future	1635	2	1635	2	0.00
02/11/2022	R214 On 03-November-22	11.35	Put	Bond Future	1688	2	1688	2	0.00
02/11/2022	R214 On 03-November-22	11.34	Put	Bond Future	1742	2	1742	2	0.00
02/11/2022	R214 On 02-February-23			Bond Future	11.80	63.2679	11.8021	63.2679	71,370.00
02/11/2022	R214 On 02-February-23	11.09	Call	Bond Future	825	1	825	1	0.00
02/11/2022	R214 On 02-February-23	11.80	Call	Bond Future	2301	2	2301	2	1,600.00
02/11/2022	R214 On 02-February-23	11.10	Call	Bond Future	839	1	839	1	1,600.00
02/11/2022	R214 On 02-February-23	11.07	Call	Bond Future	796	1	796	1	0.00
02/11/2022	R214 On 02-February-23	11.08	Call	Bond Future	810	1	810	1	0.00
02/11/2022	R214 On 02-February-23	11.08	Put	Bond Future	4632	5	4632	5	0.00
02/11/2022	R214 On 02-February-23	11.07	Put	Bond Future	4673	5	4673	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/11/2022	R214 On 02-February-23	11.80	Put	Bond Future	2311	2	2311	2	0.00
02/11/2022	R214 On 02-February-23	11.09	Put	Bond Future	4591	5	4591	5	0.00
02/11/2022	R214 On 02-February-23	11.10	Put	Bond Future	4550	5	4550	5	0.00
02/11/2022	R214 On 04-May-23			Bond Future	11.91	61.2539	11.9067	61.2539	0.00
02/11/2022	R214 On 04-May-23	11.38	Call	Bond Future	2006	2	2006	2	0.00
02/11/2022	R214 On 04-May-23	11.37	Call	Bond Future	1986	2	1986	2	0.00
02/11/2022	R214 On 04-May-23	11.36	Call	Bond Future	1966	2	1966	2	0.00
02/11/2022	R214 On 04-May-23	11.36	Put	Bond Future	4785	5	4785	5	0.00
02/11/2022	R214 On 04-May-23	11.37	Put	Bond Future	4752	5	4752	5	0.00
02/11/2022	R214 On 04-May-23	11.38	Put	Bond Future	4718	5	4718	5	0.00
02/11/2022	R214 On 03-August-23			Bond Future	12.01	62.5322	12.0084	62.5322	0.00
02/11/2022	R214 On 03-August-23	12.16	Call	Bond Future	4216	4	4216	4	0.00
02/11/2022	R214 On 03-August-23	12.15	Call	Bond Future	4189	4	4189	4	0.00
02/11/2022	R214 On 03-August-23	12.14	Call	Bond Future	4162	4	4162	4	0.00
02/11/2022	R214 On 03-August-23	12.14	Put	Bond Future	3522	4	3522	4	0.00
02/11/2022	R214 On 03-August-23	12.15	Put	Bond Future	3500	4	3500	4	0.00
02/11/2022	R214 On 03-August-23	12.16	Put	Bond Future	3479	4	3479	4	0.00
02/11/2022	R214 On 02-November-23			Bond Future	12.12	60.5421	12.1159	60.5421	0.00
02/11/2022	R214 On 02-November-23	11.47	Call	Bond Future	2456	2	2456	2	0.00
02/11/2022	R214 On 02-November-23	11.45	Call	Bond Future	2417	2	2417	2	0.00
02/11/2022	R214 On 02-November-23	11.46	Call	Bond Future	2437	2	2437	2	0.00
02/11/2022	R214 On 02-November-23	11.46	Put	Bond Future	5747	6	5747	6	0.00
02/11/2022	R214 On 02-November-23	11.45	Put	Bond Future	5780	6	5780	6	0.00
02/11/2022	R214 On 02-November-23	11.47	Put	Bond Future	5714	6	5714	6	0.00
02/11/2022	R248 On 03-November-22			Bond Future	11.67	77.5788	11.6716	77.5788	83,875.00
02/11/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R248 On 03-November-22	11.90	Call	Bond Future	1443	1	1443	1	0.00
02/11/2022	R248 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	874.00
02/11/2022	R248 On 03-November-22	11.31	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
02/11/2022	R248 On 03-November-22	11.32	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R248 On 03-November-22	11.20	Call	Bond Future	0	0	0	0	0.00
02/11/2022	R248 On 03-November-22	10.70	Call	Bond Future	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
02/11/2022	R248 On 03-November-22	10.70	Put	Bond Future	6695	7	6695	7	0.00
02/11/2022	R248 On 03-November-22	11.20	Put	Bond Future	3127	4	3127	4	0.00
02/11/2022	R248 On 03-November-22	11.30	Put	Bond Future	2446	3	2446	3	0.00
02/11/2022	R248 On 03-November-22	11.31	Put	Bond Future	2378	3	2378	3	0.00
02/11/2022	R248 On 03-November-22	10.60	Put	Bond Future	7442	8	7442	8	0.00
02/11/2022	R248 On 03-November-22	11.90	Put	Bond Future	5	0	5	0	0.00
02/11/2022	R248 On 03-November-22	10.00	Put	Bond Future	12176	13	12176	13	0.00
02/11/2022	R248 On 03-November-22	11.32	Put	Bond Future	2311	3	2311	3	0.00
02/11/2022	R248 On 02-February-23			Bond Future	11.80	79.0407	11.7967	79.0407	250,540.00
02/11/2022	R248 On 02-February-23	11.10	Call	Bond Future	1052	1	1052	1	0.00
02/11/2022	R248 On 02-February-23	11.06	Call	Bond Future	980	1	980	1	0.00
02/11/2022	R248 On 02-February-23	10.40	Call	Bond Future	252	0	252	0	0.00
02/11/2022	R248 On 02-February-23	11.07	Call	Bond Future	998	1	998	1	0.00
02/11/2022	R248 On 02-February-23	11.08	Call	Bond Future	1016	1	1016	1	0.00
02/11/2022	R248 On 02-February-23	11.70	Call	Bond Future	2563	2	2563	2	2,542.00
02/11/2022	R248 On 02-February-23	11.00	Call	Bond Future	878	1	878	1	2,542.00
02/11/2022	R248 On 02-February-23	11.00	Put	Bond Future	6187	7	6187	7	0.00
02/11/2022	R248 On 02-February-23	11.08	Put	Bond Future	5763	6	5763	6	0.00
02/11/2022	R248 On 02-February-23	11.10	Put	Bond Future	5660	6	5660	6	0.00
02/11/2022	R248 On 02-February-23	11.70	Put	Bond Future	3174	3	3174	3	0.00
02/11/2022	R248 On 02-February-23	11.07	Put	Bond Future	5815	6	5815	6	0.00
02/11/2022	R248 On 02-February-23	10.40	Put	Bond Future	10004	10	10004	10	0.00
02/11/2022	R248 On 02-February-23	11.06	Put	Bond Future	5867	6	5867	6	0.00
02/11/2022	R248 On 04-May-23			Bond Future	11.90	76.1859	11.9043	76.1859	10,943.00
02/11/2022	R248 On 04-May-23	11.33	Call	Bond Future	2382	2	2382	2	0.00
02/11/2022	R248 On 04-May-23	11.34	Call	Bond Future	2407	2	2407	2	0.00
02/11/2022	R248 On 04-May-23	11.35	Call	Bond Future	2432	2	2432	2	0.00
02/11/2022	R248 On 04-May-23	11.35	Put	Bond Future	5999	6	5999	6	0.00
02/11/2022	R248 On 04-May-23	11.34	Put	Bond Future	6042	6	6042	6	0.00
02/11/2022	R248 On 04-May-23	11.33	Put	Bond Future	6084	6	6084	6	0.00
02/11/2022	R248 On 03-August-23			Bond Future	12.01	77.7383	12.0124	77.7383	0.00
02/11/2022	R248 On 03-August-23	12.09	Call	Bond Future	5013	5	5013	5	0.00
02/11/2022	R248 On 03-August-23	12.10	Call	Bond Future	5046	5	5046	5	0.00

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02/11/2022	R248 On 03-August-23	12.11	Call	Bond Future	5079	5	5079	5	0.00
02/11/2022	R248 On 03-August-23	12.11	Put	Bond Future	4490	5	4490	5	0.00
02/11/2022	R248 On 03-August-23	12.10	Put	Bond Future	4517	5	4517	5	0.00
02/11/2022	R248 On 03-August-23	12.09	Put	Bond Future	4544	5	4544	5	0.00
02/11/2022	R248 On 02-November-23			Bond Future	12.12	74.9439	12.1169	74.9439	13,000.00
02/11/2022	R248 On 02-November-23	11.49	Call	Bond Future	3428	3	3428	3	0.00
02/11/2022	R248 On 02-November-23	11.47	Call	Bond Future	3378	3	3378	3	0.00
02/11/2022	R248 On 02-November-23	11.48	Call	Bond Future	3403	3	3403	3	0.00
02/11/2022	R248 On 02-November-23	11.49	Put	Bond Future	7355	8	7355	8	0.00
02/11/2022	R248 On 02-November-23	11.47	Put	Bond Future	7437	8	7437	8	0.00
02/11/2022	R248 On 02-November-23	11.48	Put	Bond Future	7396	8	7396	8	0.00