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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	2025 On 03-November-22			Bond Future	167.25	167.1581	167.2535	167.1581	7,366.00
26/08/2022	2025 On 02-February-23			Bond Future	168.43	168.3297	168.4254	168.3297	1,918.00
26/08/2022	2025 On 04-May-23			Bond Future	171.68	171.5808	171.6769	171.5808	0.00
26/08/2022	2025 On 03-August-23			Bond Future	173.44	173.3484	173.4446	173.3484	0.00
26/08/2022	2025 On 02-November-23			Bond Future	176.66	176.5666	176.6648	176.5666	0.00
26/08/2022	2029 On 03-November-22			Bond Future	121.94	121.7031	121.9435	121.7031	1,519.00
26/08/2022	2029 On 02-February-23			Bond Future	124.05	123.8063	124.0499	123.8063	728.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2022	2029 On 04-May-23			Bond Future	125.13	124.8857	125.1329	124.8857	0.00
26/08/2022	2029 On 03-August-23			Bond Future	127.72	127.4686	127.7201	127.4686	0.00
26/08/2022	2029 On 02-November-23			Bond Future	128.73	128.4764	128.7316	128.4764	0.00
26/08/2022	2030 On 03-November-22			Bond Future	10.32	90.4994	10.3248	90.4994	66,735.00
26/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	799	1	799	1	0.00
26/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	1042	1	1042	1	500.00
26/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	5678	6	5678	6	0.00
26/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	818	1	818	1	0.00
26/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	837	1	837	1	0.00
26/08/2022	2030 On 03-November-22	0000000	Call	Bond Future	290	0	290	0	500.00
26/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	3243	3	3243	3	0.00
26/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1886	2	1886	2	0.00
26/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1622	2	1622	2	0.00
26/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1914	2	1914	2	0.00
26/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	145	0	145	0	500.00
26/08/2022	2030 On 03-November-22	0000000	Put	Bond Future	1942	2	1942	2	0.00
26/08/2022	2030 On 02-February-23			Bond Future	10.49	88.0360	10.4892	88.0360	5,200.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	5294	5	5294	5	5,000.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	3879	4	3879	4	0.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4005	4	4005	4	0.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1162	1	1162	1	0.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	904	1	904	1	388.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	187	0	187	0	102.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	288	0	288	0	388.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1056	1	1056	1	0.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	852	1	852	1	0.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	4620	5	4620	5	5,000.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1131	1	1131	1	0.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	1146	1	1146	1	0.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	865	1	865	1	0.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	346	0	346	0	0.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	270	0	270	0	0.00
26/08/2022	2030 On 02-February-23	0000000	Call	Bond Future	700	1	700	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
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4516	5	4516	5	102.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	8136	8	8136	8	0.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	7079	7	7079	7	0.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6899	7	6899	7	0.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	6371	6	6371	6	0.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3561	4	3561	4	102.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3343	3	3343	3	0.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	868	1	868	1	0.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1063	1	1063	1	388.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4057	4	4057	4	0.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3921	4	3921	4	0.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	4023	4	4023	4	0.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3404	3	3404	3	0.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	3373	3	3373	3	0.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	1109	1	1109	1	0.00
26/08/2022	2030 On 02-February-23	0000000	Put	Bond Future	699	1	699	1	0.00
26/08/2022	2030 On 04-May-23			Bond Future	10.63	89.7200	10.6287	89.7200	0.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	8486	8	8486	8	0.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	5345	5	5345	5	0.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	6700	7	6700	7	0.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	8247	8	8247	8	0.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2381	2	2381	2	0.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2633	3	2633	3	350.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	855	1	855	1	150.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	4489	4	4489	4	0.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2124	2	2124	2	479.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2337	2	2337	2	0.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	2359	2	2359	2	0.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	943	1	943	1	479.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1065	1	1065	1	388.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	452	0	452	0	388.00
26/08/2022	2030 On 04-May-23	0000000	Call	Bond Future	1373	1	1373	1	1,080.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4159	4	4159	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
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	7757	8	7757	8	0.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5563	6	5563	6	0.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	4851	5	4851	5	0.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	5235	5	5235	5	0.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2789	3	2789	3	0.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2810	3	2810	3	0.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	3036	3	3036	3	0.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1467	1	1467	1	150.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2540	3	2540	3	0.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	2767	3	2767	3	0.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	575	1	575	1	479.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	832	1	832	1	1,080.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	1169	1	1169	1	388.00
26/08/2022	2030 On 04-May-23	0000000	Put	Bond Future	543	1	543	1	350.00
26/08/2022	2030 On 03-August-23			Bond Future	10.75	87.5517	10.7525	87.5517	0.00
26/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	8150	8	8150	8	0.00
26/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4423	4	4423	4	0.00
26/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	9119	9	9119	9	0.00
26/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4368	4	4368	4	0.00
26/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2156	2	2156	2	1,012.00
26/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	2659	3	2659	3	350.00
26/08/2022	2030 On 03-August-23	0000000	Call	Bond Future	4395	4	4395	4	0.00
26/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1913	2	1913	2	0.00
26/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3092	3	3092	3	0.00
26/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1939	2	1939	2	0.00
26/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	682	1	682	1	350.00
26/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	3655	4	3655	4	0.00
26/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	832	1	832	1	1,012.00
26/08/2022	2030 On 03-August-23	0000000	Put	Bond Future	1926	2	1926	2	0.00
26/08/2022	2030 On 02-November-23			Bond Future	10.92	89.1560	10.9220	89.1560	0.00
26/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2949	3	2949	3	0.00
26/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2927	3	2927	3	0.00
26/08/2022	2030 On 02-November-23	0000000	Call	Bond Future	2906	3	2906	3	0.00

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26/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3403	3	3403	3	0.00
26/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3384	3	3384	3	0.00
26/08/2022	2030 On 02-November-23	0000000	Put	Bond Future	3365	3	3365	3	0.00
26/08/2022	2032 On 03-November-22			Bond Future	10.78	86.1544	10.7772	86.1544	157,145.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	17	0	17	0	180.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	31	0	31	0	500.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	4335	4	4335	4	0.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	7599	8	7599	8	0.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1235	1	1235	1	0.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1260	1	1260	1	750.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	3923	4	3923	4	0.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	411	0	411	0	500.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	1000	1	1000	1	0.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	303	0	303	0	0.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	853	1	853	1	0.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	21	0	21	0	454.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	163	0	163	0	750.00
26/08/2022	2032 On 03-November-22	0000000	Call	Bond Future	354	0	354	0	0.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3668	4	3668	4	180.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	4811	5	4811	5	0.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3892	4	3892	4	454.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7887	8	7887	8	0.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	7312	7	7312	7	0.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2148	2	2148	2	180.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	8178	8	8178	8	0.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	2375	2	2375	2	454.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	3450	3	3450	3	0.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	496	1	496	1	7,500.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1824	2	1824	2	0.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	1852	2	1852	2	0.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	101	0	101	0	750.00
26/08/2022	2032 On 03-November-22	0000000	Put	Bond Future	414	0	414	0	500.00
26/08/2022	2032 On 02-February-23			Bond Future	10.94	87.6231	10.9376	87.6231	18.00

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26/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	5484	5	5484	5	0.00
26/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	9017	9	9017	9	0.00
26/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1263	1	1263	1	0.00
26/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1281	1	1281	1	0.00
26/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	912	1	912	1	0.00
26/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	222	0	222	0	454.00
26/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	4937	5	4937	5	0.00
26/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1299	1	1299	1	0.00
26/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1486	1	1486	1	0.00
26/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1852	2	1852	2	750.00
26/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	1000	1	1000	1	500.00
26/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	296	0	296	0	500.00
26/08/2022	2032 On 02-February-23	0000000	Call	Bond Future	622	1	622	1	750.00
26/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	6027	6	6027	6	0.00
26/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	8236	8	8236	8	0.00
26/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4766	5	4766	5	0.00
26/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3231	3	3231	3	0.00
26/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	3757	4	3757	4	454.00
26/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4099	4	4099	4	0.00
26/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1214	1	1214	1	0.00
26/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	9085	9	9085	9	0.00
26/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	5002	5	5002	5	454.00
26/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4135	4	4135	4	0.00
26/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	4170	4	4170	4	0.00
26/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	410	0	410	0	750.00
26/08/2022	2032 On 02-February-23	0000000	Put	Bond Future	1044	1	1044	1	500.00
26/08/2022	2032 On 04-May-23			Bond Future	11.07	85.1379	11.0721	85.1379	0.00
26/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2037	2	2037	2	400.00
26/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2593	3	2593	3	0.00
26/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2618	3	2618	3	0.00
26/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	2642	3	2642	3	0.00
26/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	3948	4	3948	4	400.00
26/08/2022	2032 On 04-May-23	0000000	Call	Bond Future	11207	11	11207	11	0.00

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26/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	486	0	486	0	400.00
26/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3554	4	3554	4	0.00
26/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3580	4	3580	4	0.00
26/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	3607	4	3607	4	0.00
26/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	4326	4	4326	4	0.00
26/08/2022	2032 On 04-May-23	0000000	Put	Bond Future	2483	2	2483	2	0.00
26/08/2022	2032 On 03-August-23			Bond Future	11.19	86.8852	11.1879	86.8852	2,600.00
26/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5188	5	5188	5	0.00
26/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5219	5	5219	5	0.00
26/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5656	6	5656	6	5,000.00
26/08/2022	2032 On 03-August-23	0000000	Call	Bond Future	5250	5	5250	5	0.00
26/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2483	2	2483	2	0.00
26/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2287	2	2287	2	0.00
26/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2498	3	2498	3	0.00
26/08/2022	2032 On 03-August-23	0000000	Put	Bond Future	2514	3	2514	3	0.00
26/08/2022	2032 On 02-November-23			Bond Future	11.35	84.3212	11.3510	84.3212	0.00
26/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3534	4	3534	4	0.00
26/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3558	4	3558	4	0.00
26/08/2022	2032 On 02-November-23	0000000	Call	Bond Future	3582	4	3582	4	0.00
26/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4109	4	4109	4	0.00
26/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4133	4	4133	4	0.00
26/08/2022	2032 On 02-November-23	0000000	Put	Bond Future	4156	4	4156	4	0.00
26/08/2022	2033 On 03-November-22			Bond Future	114.63	114.5101	114.6344	114.5101	1,287.00
26/08/2022	2033 On 02-February-23			Bond Future	116.61	116.4887	116.6144	116.4887	6,141.00
26/08/2022	2033 On 04-May-23			Bond Future	117.47	117.3403	117.4673	117.3403	0.00
26/08/2022	2033 On 03-August-23			Bond Future	119.90	119.7668	119.8957	119.7668	0.00
26/08/2022	2033 On 02-November-23			Bond Future	120.67	120.5416	120.6722	120.5416	0.00
26/08/2022	2037 On 03-November-22			Bond Future	11.18	83.3270	11.1764	83.3270	66,092.00
26/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	2271	2	2271	2	0.00
26/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	2342	2	2342	2	0.00
26/08/2022	2037 On 03-November-22	0000000	Call	Bond Future	2306	2	2306	2	0.00
26/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1504	2	1504	2	0.00
26/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1529	2	1529	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
26/08/2022	2037 On 03-November-22	0000000	Put	Bond Future	1481	2	1481	2	0.00
26/08/2022	2037 On 02-February-23			Bond Future	11.32	80.4911	11.3193	80.4911	71,477.00
26/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2313	2	2313	2	636.00
26/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2177	2	2177	2	0.00
26/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	5311	5	5311	5	0.00
26/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2123	2	2123	2	0.00
26/08/2022	2037 On 02-February-23	0000000	Call	Bond Future	2150	2	2150	2	0.00
26/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3828	4	3828	4	0.00
26/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3863	4	3863	4	0.00
26/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3794	4	3794	4	0.00
26/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	3627	4	3627	4	0.00
26/08/2022	2037 On 02-February-23	0000000	Put	Bond Future	1592	2	1592	2	636.00
26/08/2022	2037 On 04-May-23			Bond Future	11.44	82.0316	11.4425	82.0316	0.00
26/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	4798	5	4798	5	400.00
26/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	12492	12	12492	12	0.00
26/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3323	3	3323	3	0.00
26/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	2544	3	2544	3	400.00
26/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3265	3	3265	3	0.00
26/08/2022	2037 On 04-May-23	0000000	Call	Bond Future	3294	3	3294	3	0.00
26/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4069	4	4069	4	0.00
26/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4994	5	4994	5	0.00
26/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4100	4	4100	4	0.00
26/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	681	1	681	1	400.00
26/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	4040	4	4040	4	0.00
26/08/2022	2037 On 04-May-23	0000000	Put	Bond Future	2872	3	2872	3	0.00
26/08/2022	2037 On 03-August-23			Bond Future	11.55	79.4560	11.5540	79.4560	0.00
26/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6250	6	6250	6	0.00
26/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6215	6	6215	6	0.00
26/08/2022	2037 On 03-August-23	0000000	Call	Bond Future	6180	6	6180	6	0.00
26/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3043	3	3043	3	0.00
26/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3024	3	3024	3	0.00
26/08/2022	2037 On 03-August-23	0000000	Put	Bond Future	3005	3	3005	3	0.00
26/08/2022	2037 On 02-November-23			Bond Future	11.69	80.9115	11.6930	80.9115	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
26/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4334	4	4334	4	0.00
26/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4306	4	4306	4	0.00
26/08/2022	2037 On 02-November-23	0000000	Call	Bond Future	4362	4	4362	4	0.00
26/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5112	5	5112	5	0.00
26/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5083	5	5083	5	0.00
26/08/2022	2037 On 02-November-23	0000000	Put	Bond Future	5055	5	5055	5	0.00
26/08/2022	2038 On 03-November-22			Bond Future	129.74	129.7192	129.7402	129.7192	5,518.00
26/08/2022	2038 On 02-February-23			Bond Future	130.05	130.0294	130.0496	130.0294	0.00
26/08/2022	2038 On 04-May-23			Bond Future	132.56	132.5415	132.5610	132.5415	0.00
26/08/2022	2038 On 03-August-23			Bond Future	133.30	133.2802	133.2983	133.2802	0.00
26/08/2022	2038 On 02-November-23			Bond Future	135.77	135.7540	135.7727	135.7540	0.00
26/08/2022	2040 On 03-November-22			Bond Future	11.26	85.3243	11.2624	85.3243	61,912.00
26/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	86	0	86	0	0.00
26/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2865	3	2865	3	0.00
26/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	428	0	428	0	1,600.00
26/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2506	2	2506	2	0.00
26/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	740	1	740	1	0.00
26/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2098	2	2098	2	1,600.00
26/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	569	1	569	1	1,078.00
26/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	5156	5	5156	5	0.00
26/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	7813	8	7813	8	0.00
26/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2430	2	2430	2	0.00
26/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	2468	2	2468	2	0.00
26/08/2022	2040 On 03-November-22	0000000	Call	Bond Future	1758	2	1758	2	1,078.00
26/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	2167	2	2167	2	0.00
26/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1553	2	1553	2	0.00
26/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	558	1	558	1	0.00
26/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4929	5	4929	5	0.00
26/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1854	2	1854	2	0.00
26/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	3843	4	3843	4	0.00
26/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	4367	4	4367	4	0.00
26/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1339	1	1339	1	0.00
26/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	211	0	211	0	1,078.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1605	2	1605	2	0.00
26/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	1579	2	1579	2	0.00
26/08/2022	2040 On 03-November-22	0000000	Put	Bond Future	8239	8	8239	8	0.00
26/08/2022	2040 On 02-February-23			Bond Future	11.40	82.2721	11.4007	82.2721	64,040.00
26/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	5831	6	5831	6	0.00
26/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2294	2	2294	2	0.00
26/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2323	2	2323	2	0.00
26/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	574	1	574	1	0.00
26/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	604	1	604	1	388.00
26/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	6563	7	6563	7	0.00
26/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	6695	7	6695	7	0.00
26/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2351	2	2351	2	0.00
26/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	2558	3	2558	3	621.00
26/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1916	2	1916	2	388.00
26/08/2022	2040 On 02-February-23	0000000	Call	Bond Future	1841	2	1841	2	0.00
26/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4807	5	4807	5	0.00
26/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	3921	4	3921	4	0.00
26/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1725	2	1725	2	621.00
26/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4175	4	4175	4	0.00
26/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1425	1	1425	1	388.00
26/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	1466	1	1466	1	0.00
26/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	8791	9	8791	9	0.00
26/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4935	5	4935	5	0.00
26/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	8983	9	8983	9	0.00
26/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4212	4	4212	4	0.00
26/08/2022	2040 On 02-February-23	0000000	Put	Bond Future	4250	4	4250	4	0.00
26/08/2022	2040 On 04-May-23			Bond Future	11.52	83.8469	11.5196	83.8469	0.00
26/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	11818	12	11818	12	0.00
26/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3699	4	3699	4	0.00
26/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3893	4	3893	4	486.00
26/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	1869	2	1869	2	486.00
26/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	2298	2	2298	2	388.00
26/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	994	1	994	1	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
26/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3667	4	3667	4	0.00
26/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	8943	9	8943	9	0.00
26/08/2022	2040 On 04-May-23	0000000	Call	Bond Future	3731	4	3731	4	0.00
26/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4296	4	4296	4	0.00
26/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	7068	7	7068	7	0.00
26/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	1599	2	1599	2	388.00
26/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	990	1	990	1	486.00
26/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4360	4	4360	4	0.00
26/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	10195	10	10195	10	0.00
26/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	6200	6	6200	6	0.00
26/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4142	4	4142	4	0.00
26/08/2022	2040 On 04-May-23	0000000	Put	Bond Future	4328	4	4328	4	0.00
26/08/2022	2040 On 03-August-23			Bond Future	11.63	81.0583	11.6274	81.0583	0.00
26/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6808	7	6808	7	0.00
26/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6771	7	6771	7	0.00
26/08/2022	2040 On 03-August-23	0000000	Call	Bond Future	6846	7	6846	7	0.00
26/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3257	3	3257	3	0.00
26/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3297	3	3297	3	0.00
26/08/2022	2040 On 03-August-23	0000000	Put	Bond Future	3277	3	3277	3	0.00
26/08/2022	2040 On 02-November-23			Bond Future	11.76	82.5430	11.7606	82.5430	0.00
26/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4641	5	4641	5	0.00
26/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4610	5	4610	5	0.00
26/08/2022	2040 On 02-November-23	0000000	Call	Bond Future	4581	5	4581	5	0.00
26/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5686	6	5686	6	0.00
26/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5623	6	5623	6	0.00
26/08/2022	2040 On 02-November-23	0000000	Put	Bond Future	5654	6	5654	6	0.00
26/08/2022	2044 On 03-November-22			Bond Future	11.25	82.2871	11.2456	82.2871	72,331.00
26/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2544	3	2544	3	0.00
26/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2584	3	2584	3	0.00
26/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	90	0	90	0	420.00
26/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	453	0	453	0	1,600.00
26/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	783	1	783	1	420.00
26/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2201	2	2201	2	1,600.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2022	2044 On 03-November-22	0000000	Call	Bond Future	2624	3	2624	3	0.00
26/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1538	2	1538	2	0.00
26/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1839	2	1839	2	0.00
26/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1563	2	1563	2	0.00
26/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	3854	4	3854	4	0.00
26/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	4967	5	4967	5	0.00
26/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	8393	8	8393	8	0.00
26/08/2022	2044 On 03-November-22	0000000	Put	Bond Future	1589	2	1589	2	0.00
26/08/2022	2044 On 02-February-23			Bond Future	11.37	79.3083	11.3750	79.3083	33,819.00
26/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2595	3	2595	3	0.00
26/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2534	3	2534	3	0.00
26/08/2022	2044 On 02-February-23	0000000	Call	Bond Future	2565	3	2565	3	0.00
26/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4061	4	4061	4	0.00
26/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4098	4	4098	4	0.00
26/08/2022	2044 On 02-February-23	0000000	Put	Bond Future	4024	4	4024	4	0.00
26/08/2022	2044 On 04-May-23			Bond Future	11.49	80.8264	11.4859	80.8264	0.00
26/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3920	4	3920	4	0.00
26/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	5048	5	5048	5	0.00
26/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	6007	6	6007	6	0.00
26/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3887	4	3887	4	0.00
26/08/2022	2044 On 04-May-23	0000000	Call	Bond Future	3854	4	3854	4	0.00
26/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4345	4	4345	4	0.00
26/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	3377	3	3377	3	4,000.00
26/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4313	4	4313	4	0.00
26/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	2808	3	2808	3	4,000.00
26/08/2022	2044 On 04-May-23	0000000	Put	Bond Future	4281	4	4281	4	0.00
26/08/2022	2044 On 03-August-23			Bond Future	11.59	78.1011	11.5859	78.1011	0.00
26/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6918	7	6918	7	0.00
26/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6842	7	6842	7	0.00
26/08/2022	2044 On 03-August-23	0000000	Call	Bond Future	6880	7	6880	7	0.00
26/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3376	3	3376	3	0.00
26/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3397	3	3397	3	0.00
26/08/2022	2044 On 03-August-23	0000000	Put	Bond Future	3355	3	3355	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
26/08/2022	2044 On 02-November-23			Bond Future	11.71	79.5316	11.7094	79.5316	0.00
26/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4744	5	4744	5	0.00
26/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4775	5	4775	5	0.00
26/08/2022	2044 On 02-November-23	0000000	Call	Bond Future	4806	5	4806	5	0.00
26/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5682	6	5682	6	0.00
26/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5715	6	5715	6	0.00
26/08/2022	2044 On 02-November-23	0000000	Put	Bond Future	5747	6	5747	6	0.00
26/08/2022	2046 On 03-November-22			Bond Future	115.84	115.8167	115.8359	115.8167	15,983.00
26/08/2022	2046 On 02-February-23			Bond Future	117.84	117.8182	117.8369	117.8182	0.00
26/08/2022	2046 On 04-May-23			Bond Future	118.05	118.0337	118.0517	118.0337	0.00
26/08/2022	2046 On 03-August-23			Bond Future	120.49	120.4763	120.4939	120.4763	0.00
26/08/2022	2046 On 02-November-23			Bond Future	120.59	120.5774	120.5939	120.5774	0.00
26/08/2022	2050 On 03-November-22			Bond Future	119.86	118.9647	119.8560	118.9647	11,715.00
26/08/2022	2050 On 02-February-23			Bond Future	119.78	118.8743	119.7801	118.8743	0.00
26/08/2022	2050 On 04-May-23			Bond Future	122.09	121.1707	122.0930	121.1707	0.00
26/08/2022	2050 On 03-August-23			Bond Future	122.39	121.4531	122.3929	121.4531	0.00
26/08/2022	2050 On 02-November-23			Bond Future	124.66	123.7072	124.6648	123.7072	0.00
26/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	AL37 On 03-November-22			Index Future	834.82	834.9190	834.8240	834.9190	0.00
26/08/2022	AL37 On 02-February-23			Index Future	849.04	849.1420	849.0400	849.1420	0.00
26/08/2022	AL37 On 04-May-23			Index Future	865.22	865.3320	865.2210	865.3320	0.00
26/08/2022	AL37 On 03-August-23			Index Future	882.90	883.0200	882.9000	883.0200	0.00
26/08/2022	AL37 On 02-November-23			Index Future	899.11	899.2280	899.1080	899.2280	0.00
26/08/2022	AL7T On 03-November-22			Index Future	963.64	951.8890	963.6400	951.8890	0.00
26/08/2022	AL7T On 02-February-23			Index Future	980.05	968.1050	980.0490	968.1050	0.00
26/08/2022	AL7T On 04-May-23			Index Future	998.73	986.5630	998.7270	986.5630	0.00
26/08/2022	AL7T On 03-August-23			Index Future	1019.13	1006.7290	1019.1340	1006.7290	0.00
26/08/2022	AL7T On 02-November-23			Index Future	1037.84	1025.2080	1037.8430	1025.2080	0.00
26/08/2022	ALBI On 03-November-22			Index Future	850.49	850.1730	850.4850	850.1730	135.00
26/08/2022	ALBI On 02-February-23			Index Future	864.97	864.6570	864.9680	864.6570	0.00
26/08/2022	ALBI On 04-May-23			Index Future	881.45	881.1420	881.4520	881.1420	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
26/08/2022	ALBI On 03-August-23			Index Future	899.46	899.1530	899.4630	899.1530	0.00
26/08/2022	ALBI On 02-November-23			Index Future	915.97	915.6580	915.9740	915.6580	0.00
26/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2022	ES33 On 03-November-22			Bond Future	12.00	74.1282	12.0043	74.1282	0.00
26/08/2022	ES33 On 02-February-23			Bond Future	12.20	75.4095	12.1992	75.4095	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2022	ES33 On 04-May-23			Bond Future	12.37	73.0749	12.3664	73.0749	0.00
26/08/2022	ES33 On 03-August-23			Bond Future	12.52	74.5906	12.5178	74.5906	0.00
26/08/2022	ES33 On 02-November-23			Bond Future	12.72	72.1830	12.7164	72.1830	0.00
26/08/2022	ES42 On 03-November-22			Bond Future	12.32	72.2988	12.3198	72.2988	0.00
26/08/2022	ES42 On 02-February-23			Bond Future	12.49	73.5498	12.4900	73.5498	4,769.00
26/08/2022	ES42 On 04-May-23			Bond Future	12.64	70.7097	12.6434	70.7097	0.00
26/08/2022	ES42 On 03-August-23			Bond Future	12.78	72.1797	12.7786	72.1797	0.00
26/08/2022	ES42 On 02-November-23			Bond Future	12.95	69.2567	12.9537	69.2567	0.00
26/08/2022	GOVI On 03-November-22			GOVI	838.67	838.3580	838.6650	838.3580	870.00
26/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	182350	18	182350	18	0.00
26/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	182450	18	182450	18	0.00
26/08/2022	GOVI On 03-November-22	0000000	Call	GOVI	182550	18	182550	18	0.00
26/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 02-February-23			GOVI	852.95	852.6400	852.9460	852.6400	0.00
26/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	21060	2	21060	2	0.00
26/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	21260	2	21260	2	0.00
26/08/2022	GOVI On 02-February-23	0000000	Call	GOVI	21160	2	21160	2	0.00
26/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 02-February-23	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 04-May-23			GOVI	869.20	868.8970	869.2010	868.8970	0.00
26/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	163210	16	163210	16	0.00
26/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	163410	16	163410	16	0.00
26/08/2022	GOVI On 04-May-23	0000000	Call	GOVI	163310	16	163310	16	0.00
26/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 03-August-23			GOVI	886.96	886.6570	886.9620	886.6570	0.00
26/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	497320	49	497320	49	0.00
26/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	497520	49	497520	49	0.00
26/08/2022	GOVI On 03-August-23	0000000	Call	GOVI	497420	49	497420	49	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
26/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 02-November-23			GOVI	903.24	902.9330	903.2440	902.9330	0.00
26/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	174440	17	174440	17	0.00
26/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	174340	17	174340	17	0.00
26/08/2022	GOVI On 02-November-23	0000000	Call	GOVI	174240	17	174240	17	0.00
26/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
26/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/08/2022	IGOV On 03-November-22			Index Future	325.33	324.7660	325.3290	324.7660	703.00
26/08/2022	IGOV On 02-February-23			Index Future	330.95	330.3780	330.9480	330.3780	0.00
26/08/2022	IGOV On 04-May-23			Index Future	337.33	336.7540	337.3320	336.7540	0.00
26/08/2022	IGOV On 03-August-23			Index Future	344.30	343.7130	344.3010	343.7130	0.00
26/08/2022	IGOV On 02-November-23			Index Future	350.70	350.0960	350.6960	350.0960	0.00
26/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
26/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
26/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
26/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
26/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.83	94.1650	5.8250	94.1650	0.00
26/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.48	93.5350	6.4750	93.5350	0.00
26/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.56	93.4500	6.5600	93.4500	0.00
26/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.02	93.0350	7.0150	93.0350	68.00
26/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.10	92.9500	7.1000	92.9500	0.00
26/08/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.35	92.7100	7.3500	92.7100	0.00
26/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.50	92.5700	7.5000	92.5700	0.00
26/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.94	92.1450	7.9350	92.1450	0.00
26/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.04	92.0350	8.0350	92.0350	75.00
26/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.05	92.0300	8.0500	92.0300	272.00
26/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.05	92.0200	8.0500	92.0200	0.00
26/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.05	92.0250	8.0450	92.0250	0.00
26/08/2022	R023 On 03-November-22			Bond Future	7.13	101.5994	7.1313	101.5994	23,960.00
26/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
26/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
26/08/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
26/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	267	0	267	0	0.00
26/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	270	0	270	0	0.00
26/08/2022	R023 On 03-November-22	0000000	Put	Bond Future	264	0	264	0	0.00
26/08/2022	R035 On 03-November-22			Bond Future	11.03	87.3299	11.0294	87.3299	59,459.00
26/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	65	0	65	0	582.00
26/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	314	0	314	0	976.00
26/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2116	2	2116	2	0.00
26/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2151	2	2151	2	0.00
26/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	672	1	672	1	0.00
26/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	2185	2	2185	2	0.00
26/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	9164	9	9164	9	0.00
26/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1663	2	1663	2	0.00
26/08/2022	R035 On 03-November-22	0000000	Call	Bond Future	1851	2	1851	2	976.00
26/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1899	2	1899	2	582.00
26/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	82	0	82	0	976.00
26/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1471	1	1471	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
26/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	3474	3	3474	3	582.00
26/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1495	2	1495	2	0.00
26/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1728	2	1728	2	0.00
26/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	1519	2	1519	2	0.00
26/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	4823	5	4823	5	0.00
26/08/2022	R035 On 03-November-22	0000000	Put	Bond Future	7725	8	7725	8	0.00
26/08/2022	R035 On 02-February-23			Bond Future	11.18	88.8177	11.1832	88.8177	106,331.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5840	6	5840	6	0.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	11170	11	11170	11	0.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2532	3	2532	3	976.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2561	3	2561	3	0.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2014	2	2014	2	0.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2040	2	2040	2	0.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	891	1	891	1	976.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1502	2	1502	2	388.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	5678	6	5678	6	0.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	2066	2	2066	2	0.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1544	2	1544	2	0.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	1419	1	1419	1	0.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	392	0	392	0	582.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	421	0	421	0	0.00
26/08/2022	R035 On 02-February-23	0000000	Call	Bond Future	452	0	452	0	388.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8478	8	8478	8	0.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8948	9	8948	9	0.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4913	5	4913	5	0.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4749	5	4749	5	0.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	4669	5	4669	5	582.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	6261	6	6261	6	0.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3857	4	3857	4	0.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	404	0	404	0	976.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	8712	9	8712	9	0.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3891	4	3891	4	0.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3926	4	3926	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
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3283	3	3283	3	582.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	3313	3	3313	3	0.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1376	1	1376	1	388.00
26/08/2022	R035 On 02-February-23	0000000	Put	Bond Future	1431	1	1431	1	0.00
26/08/2022	R035 On 04-May-23			Bond Future	11.31	86.0134	11.3063	86.0134	0.00
26/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3378	3	3378	3	0.00
26/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1513	2	1513	2	491.00
26/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	782	1	782	1	388.00
26/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	7777	8	7777	8	0.00
26/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3233	3	3233	3	491.00
26/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3320	3	3320	3	0.00
26/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	3349	3	3349	3	0.00
26/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	1842	2	1842	2	388.00
26/08/2022	R035 On 04-May-23	0000000	Call	Bond Future	10697	11	10697	11	0.00
26/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	901	1	901	1	491.00
26/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	6012	6	6012	6	0.00
26/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	1542	2	1542	2	388.00
26/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3872	4	3872	4	0.00
26/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	9704	10	9704	10	0.00
26/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	6792	7	6792	7	0.00
26/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	4016	4	4016	4	0.00
26/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3929	4	3929	4	0.00
26/08/2022	R035 On 04-May-23	0000000	Put	Bond Future	3901	4	3901	4	0.00
26/08/2022	R035 On 03-August-23			Bond Future	11.41	87.7773	11.4143	87.7773	0.00
26/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6084	6	6084	6	0.00
26/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6118	6	6118	6	0.00
26/08/2022	R035 On 03-August-23	0000000	Call	Bond Future	6153	6	6153	6	0.00
26/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	2962	3	2962	3	0.00
26/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	2980	3	2980	3	0.00
26/08/2022	R035 On 03-August-23	0000000	Put	Bond Future	2999	3	2999	3	0.00
26/08/2022	R035 On 02-November-23			Bond Future	11.57	84.8873	11.5653	84.8873	0.00
26/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4245	4	4245	4	0.00
26/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4190	4	4190	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
26/08/2022	R035 On 02-November-23	0000000	Call	Bond Future	4217	4	4217	4	0.00
26/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5018	5	5018	5	0.00
26/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	5047	5	5047	5	0.00
26/08/2022	R035 On 02-November-23	0000000	Put	Bond Future	4991	5	4991	5	0.00
26/08/2022	R186 On 03-November-22			Bond Future	8.87	109.5224	8.8719	109.5224	64,280.00
26/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	183	0	183	0	4,310.00
26/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	1006	1	1006	1	0.00
26/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	449	0	449	0	0.00
26/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	426	0	426	0	0.00
26/08/2022	R186 On 03-November-22	0000000	Call	Bond Future	437	0	437	0	0.00
26/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1609	2	1609	2	0.00
26/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	873	1	873	1	4,310.00
26/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1633	2	1633	2	0.00
26/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	1585	2	1585	2	0.00
26/08/2022	R186 On 03-November-22	0000000	Put	Bond Future	2463	2	2463	2	0.00
26/08/2022	R186 On 02-February-23			Bond Future	9.03	106.0925	9.0279	106.0925	0.00
26/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	569	1	569	1	0.00
26/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	561	1	561	1	0.00
26/08/2022	R186 On 02-February-23	0000000	Call	Bond Future	552	1	552	1	0.00
26/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2922	3	2922	3	0.00
26/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2897	3	2897	3	0.00
26/08/2022	R186 On 02-February-23	0000000	Put	Bond Future	2871	3	2871	3	0.00
26/08/2022	R186 On 04-May-23			Bond Future	9.14	108.1205	9.1376	108.1205	0.00
26/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1300	1	1300	1	0.00
26/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1286	1	1286	1	0.00
26/08/2022	R186 On 04-May-23	0000000	Call	Bond Future	1314	1	1314	1	0.00
26/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2260	2	2260	2	0.00
26/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2278	2	2278	2	0.00
26/08/2022	R186 On 04-May-23	0000000	Put	Bond Future	2243	2	2243	2	0.00
26/08/2022	R186 On 03-August-23			Bond Future	9.21	105.0332	9.2102	105.0332	0.00
26/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2931	3	2931	3	0.00
26/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2892	3	2892	3	0.00
26/08/2022	R186 On 03-August-23	0000000	Call	Bond Future	2911	3	2911	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
26/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1385	1	1385	1	0.00
26/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1394	1	1394	1	0.00
26/08/2022	R186 On 03-August-23	0000000	Put	Bond Future	1376	1	1376	1	0.00
26/08/2022	R186 On 02-November-23			Bond Future	9.38	106.9580	9.3773	106.9580	0.00
26/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2106	2	2106	2	0.00
26/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2091	2	2091	2	0.00
26/08/2022	R186 On 02-November-23	0000000	Call	Bond Future	2122	2	2122	2	0.00
26/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2061	2	2061	2	0.00
26/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2083	2	2083	2	0.00
26/08/2022	R186 On 02-November-23	0000000	Put	Bond Future	2072	2	2072	2	0.00
26/08/2022	R197 On 03-November-22			Bond Future	338.21	337.9841	338.2132	337.9841	831.00
26/08/2022	R197 On 02-February-23			Bond Future	335.13	334.9047	335.1349	334.9047	0.00
26/08/2022	R197 On 04-May-23			Bond Future	341.61	341.3760	341.6078	341.3760	0.00
26/08/2022	R197 On 03-August-23			Bond Future	339.44	339.2046	339.4372	339.2046	0.00
26/08/2022	R197 On 02-November-23			Bond Future	345.74	345.4990	345.7366	345.4990	0.00
26/08/2022	R202 On 03-November-22			Bond Future	251.12	250.9678	251.1220	250.9678	6,148.00
26/08/2022	R202 On 02-February-23			Bond Future	250.72	250.5666	250.7217	250.5666	460.00
26/08/2022	R202 On 04-May-23			Bond Future	255.56	255.4066	255.5625	255.4066	0.00
26/08/2022	R202 On 03-August-23			Bond Future	255.94	255.7841	255.9406	255.7841	0.00
26/08/2022	R202 On 02-November-23			Bond Future	260.69	260.5319	260.6916	260.5319	0.00
26/08/2022	R209 On 03-November-22			Bond Future	11.01	67.6783	11.0098	67.6783	20,217.00
26/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	112	0	112	0	7,750.00
26/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1556	2	1556	2	0.00
26/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1584	2	1584	2	0.00
26/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	3172	3	3172	3	0.00
26/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	511	1	511	1	0.00
26/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1529	2	1529	2	0.00
26/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	5	0	5	0	6,000.00
26/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	17	0	17	0	0.00
26/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	1612	2	1612	2	0.00
26/08/2022	R209 On 03-November-22	0000000	Call	Bond Future	5177	5	5177	5	0.00
26/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	262	0	262	0	7,750.00
26/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1506	2	1506	2	0.00

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26/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	3256	3	3256	3	0.00
26/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	8620	9	8620	9	0.00
26/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	10178	10	10178	10	0.00
26/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1580	2	1580	2	6,000.00
26/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	673	1	673	1	0.00
26/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1530	2	1530	2	0.00
26/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	1555	2	1555	2	0.00
26/08/2022	R209 On 03-November-22	0000000	Put	Bond Future	5705	6	5705	6	6,000.00
26/08/2022	R209 On 02-February-23			Bond Future	11.14	68.8320	11.1421	68.8320	2,066.00
26/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1710	2	1710	2	0.00
26/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1666	2	1666	2	0.00
26/08/2022	R209 On 02-February-23	0000000	Call	Bond Future	1688	2	1688	2	0.00
26/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3501	4	3501	4	0.00
26/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3564	4	3564	4	0.00
26/08/2022	R209 On 02-February-23	0000000	Put	Bond Future	3533	4	3533	4	0.00
26/08/2022	R209 On 04-May-23			Bond Future	11.25	66.9960	11.2527	66.9960	1,250.00
26/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	7144	7	7144	7	0.00
26/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2811	3	2811	3	0.00
26/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2541	3	2541	3	0.00
26/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2761	3	2761	3	0.00
26/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	2786	3	2786	3	0.00
26/08/2022	R209 On 04-May-23	0000000	Call	Bond Future	874	1	874	1	7,500.00
26/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	7652	8	7652	8	0.00
26/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3565	4	3565	4	0.00
26/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3591	4	3591	4	0.00
26/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3836	4	3836	4	7,500.00
26/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	3538	4	3538	4	0.00
26/08/2022	R209 On 04-May-23	0000000	Put	Bond Future	1234	1	1234	1	7,500.00
26/08/2022	R209 On 03-August-23			Bond Future	11.35	68.3708	11.3474	68.3708	0.00
26/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5459	5	5459	5	0.00
26/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5398	5	5398	5	0.00
26/08/2022	R209 On 03-August-23	0000000	Call	Bond Future	5428	5	5428	5	0.00
26/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2548	3	2548	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
26/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2580	3	2580	3	0.00
26/08/2022	R209 On 03-August-23	0000000	Put	Bond Future	2564	3	2564	3	0.00
26/08/2022	R209 On 02-November-23			Bond Future	11.48	66.4751	11.4767	66.4751	0.00
26/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3747	4	3747	4	0.00
26/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3698	4	3698	4	0.00
26/08/2022	R209 On 02-November-23	0000000	Call	Bond Future	3723	4	3723	4	0.00
26/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4397	4	4397	4	0.00
26/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4422	4	4422	4	0.00
26/08/2022	R209 On 02-November-23	0000000	Put	Bond Future	4372	4	4372	4	0.00
26/08/2022	R210 On 03-November-22			Bond Future	230.56	229.9387	230.5620	229.9387	732.00
26/08/2022	R210 On 02-February-23			Bond Future	234.54	233.9124	234.5449	233.9124	300.00
26/08/2022	R210 On 04-May-23			Bond Future	235.95	235.3066	235.9490	235.3066	0.00
26/08/2022	R210 On 03-August-23			Bond Future	240.83	240.1743	240.8284	240.1743	0.00
26/08/2022	R210 On 02-November-23			Bond Future	242.06	241.3961	242.0604	241.3961	0.00
26/08/2022	R213 On 03-November-22			Bond Future	10.64	81.5278	10.6447	81.5278	34,268.00
26/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	12	0	12	0	200.00
26/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	169	0	169	0	0.00
26/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	852	1	852	1	0.00
26/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	273	0	273	0	0.00
26/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	505	1	505	1	0.00
26/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	15	0	15	0	476.00
26/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	814	1	814	1	0.00
26/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	833	1	833	1	0.00
26/08/2022	R213 On 03-November-22	0000000	Call	Bond Future	795	1	795	1	0.00
26/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2103	2	2103	2	200.00
26/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2045	2	2045	2	0.00
26/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2074	2	2074	2	0.00
26/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	7259	7	7259	7	0.00
26/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2684	3	2684	3	476.00
26/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	3484	3	3484	3	200.00
26/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	2016	2	2016	2	0.00
26/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	4077	4	4077	4	476.00
26/08/2022	R213 On 03-November-22	0000000	Put	Bond Future	7572	8	7572	8	0.00

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26/08/2022	R213 On 02-February-23			Bond Future	10.81	82.9167	10.8108	82.9167	0.00
26/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1388	1	1388	1	912.00
26/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1044	1	1044	1	0.00
26/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1029	1	1029	1	0.00
26/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	205	0	205	0	476.00
26/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	6569	7	6569	7	0.00
26/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1059	1	1059	1	0.00
26/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	1250	1	1250	1	0.00
26/08/2022	R213 On 02-February-23	0000000	Call	Bond Future	762	1	762	1	0.00
26/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3396	3	3396	3	476.00
26/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	518	1	518	1	912.00
26/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3809	4	3809	4	0.00
26/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3156	3	3156	3	0.00
26/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	8243	8	8243	8	0.00
26/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	4540	5	4540	5	476.00
26/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3842	4	3842	4	0.00
26/08/2022	R213 On 02-February-23	0000000	Put	Bond Future	3776	4	3776	4	0.00
26/08/2022	R213 On 04-May-23			Bond Future	10.94	80.9501	10.9428	80.9501	0.00
26/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2289	2	2289	2	0.00
26/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2267	2	2267	2	0.00
26/08/2022	R213 On 04-May-23	0000000	Call	Bond Future	2310	2	2310	2	0.00
26/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3177	3	3177	3	0.00
26/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3224	3	3224	3	0.00
26/08/2022	R213 On 04-May-23	0000000	Put	Bond Future	3201	3	3201	3	0.00
26/08/2022	R213 On 03-August-23			Bond Future	11.06	82.6092	11.0577	82.6092	0.00
26/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4543	5	4543	5	0.00
26/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4515	5	4515	5	0.00
26/08/2022	R213 On 03-August-23	0000000	Call	Bond Future	4570	5	4570	5	0.00
26/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2141	2	2141	2	0.00
26/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2155	2	2155	2	0.00
26/08/2022	R213 On 03-August-23	0000000	Put	Bond Future	2127	2	2127	2	0.00
26/08/2022	R213 On 02-November-23			Bond Future	11.23	80.5753	11.2266	80.5753	0.00
26/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3162	3	3162	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
26/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3140	3	3140	3	0.00
26/08/2022	R213 On 02-November-23	0000000	Call	Bond Future	3185	3	3185	3	0.00
26/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3594	4	3594	4	0.00
26/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3635	4	3635	4	0.00
26/08/2022	R213 On 02-November-23	0000000	Put	Bond Future	3615	4	3615	4	0.00
26/08/2022	R214 On 03-November-22			Bond Future	11.18	65.0089	11.1844	65.0089	25,384.00
26/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2189	2	2189	2	0.00
26/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2222	2	2222	2	0.00
26/08/2022	R214 On 03-November-22	0000000	Call	Bond Future	2156	2	2156	2	0.00
26/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1271	1	1271	1	0.00
26/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1292	1	1292	1	0.00
26/08/2022	R214 On 03-November-22	0000000	Put	Bond Future	1313	1	1313	1	0.00
26/08/2022	R214 On 02-February-23			Bond Future	11.31	66.1163	11.3128	66.1163	64,507.00
26/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2081	2	2081	2	0.00
26/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2031	2	2031	2	0.00
26/08/2022	R214 On 02-February-23	0000000	Call	Bond Future	2055	2	2055	2	0.00
26/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3327	3	3327	3	0.00
26/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3358	3	3358	3	0.00
26/08/2022	R214 On 02-February-23	0000000	Put	Bond Future	3297	3	3297	3	0.00
26/08/2022	R214 On 04-May-23			Bond Future	11.42	64.0828	11.4152	64.0828	0.00
26/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3314	3	3314	3	0.00
26/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3258	3	3258	3	0.00
26/08/2022	R214 On 04-May-23	0000000	Call	Bond Future	3286	3	3286	3	0.00
26/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3526	4	3526	4	0.00
26/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3552	4	3552	4	0.00
26/08/2022	R214 On 04-May-23	0000000	Put	Bond Future	3501	4	3501	4	0.00
26/08/2022	R214 On 03-August-23			Bond Future	11.50	65.3969	11.5044	65.3969	0.00
26/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5883	6	5883	6	0.00
26/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5820	6	5820	6	0.00
26/08/2022	R214 On 03-August-23	0000000	Call	Bond Future	5851	6	5851	6	0.00
26/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2624	3	2624	3	0.00
26/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2608	3	2608	3	0.00
26/08/2022	R214 On 03-August-23	0000000	Put	Bond Future	2592	3	2592	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
26/08/2022	R214 On 02-November-23			Bond Future	11.63	63.3007	11.6267	63.3007	0.00
26/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3892	4	3892	4	0.00
26/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3943	4	3943	4	0.00
26/08/2022	R214 On 02-November-23	0000000	Call	Bond Future	3917	4	3917	4	0.00
26/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4785	5	4785	5	0.00
26/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4812	5	4812	5	0.00
26/08/2022	R214 On 02-November-23	0000000	Put	Bond Future	4758	5	4758	5	0.00
26/08/2022	R248 On 03-November-22			Bond Future	11.16	81.3157	11.1644	81.3157	256,864.00
26/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	81	0	81	0	0.00
26/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2623	3	2623	3	950.00
26/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2664	3	2664	3	0.00
26/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	5420	5	5420	5	0.00
26/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	785	1	785	1	0.00
26/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2704	3	2704	3	0.00
26/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	2234	2	2234	2	0.00
26/08/2022	R248 On 03-November-22	0000000	Call	Bond Future	603	1	603	1	950.00
26/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	4673	5	4673	5	0.00
26/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1989	2	1989	2	0.00
26/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1697	2	1697	2	0.00
26/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1670	2	1670	2	0.00
26/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	4108	4	4108	4	0.00
26/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	611	1	611	1	0.00
26/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	8885	9	8885	9	0.00
26/08/2022	R248 On 03-November-22	0000000	Put	Bond Future	1643	2	1643	2	0.00
26/08/2022	R248 On 02-February-23			Bond Future	11.29	82.7378	11.2860	82.7378	0.00
26/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2721	3	2721	3	2,700.00
26/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2592	3	2592	3	0.00
26/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2624	3	2624	3	0.00
26/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	1004	1	1004	1	2,700.00
26/08/2022	R248 On 02-February-23	0000000	Call	Bond Future	2656	3	2656	3	0.00
26/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4073	4	4073	4	0.00
26/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	3998	4	3998	4	0.00
26/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	7425	7	7425	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
26/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4111	4	4111	4	0.00
26/08/2022	R248 On 02-February-23	0000000	Put	Bond Future	4149	4	4149	4	0.00
26/08/2022	R248 On 04-May-23			Bond Future	11.39	79.8617	11.3896	79.8617	0.00
26/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4067	4	4067	4	0.00
26/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4101	4	4101	4	0.00
26/08/2022	R248 On 04-May-23	0000000	Call	Bond Future	4136	4	4136	4	0.00
26/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4401	4	4401	4	0.00
26/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4433	4	4433	4	0.00
26/08/2022	R248 On 04-May-23	0000000	Put	Bond Future	4466	5	4466	5	0.00
26/08/2022	R248 On 03-August-23			Bond Future	11.48	81.4623	11.4832	81.4623	0.00
26/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7162	7	7162	7	0.00
26/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7201	7	7201	7	0.00
26/08/2022	R248 On 03-August-23	0000000	Call	Bond Future	7241	7	7241	7	0.00
26/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3308	3	3308	3	0.00
26/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3329	3	3329	3	0.00
26/08/2022	R248 On 03-August-23	0000000	Put	Bond Future	3350	3	3350	3	0.00
26/08/2022	R248 On 02-November-23			Bond Future	11.60	78.5392	11.6008	78.5392	0.00
26/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5077	5	5077	5	0.00
26/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5012	5	5012	5	0.00
26/08/2022	R248 On 02-November-23	0000000	Call	Bond Future	5044	5	5044	5	0.00
26/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	5798	6	5798	6	0.00
26/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	5864	6	5864	6	0.00
26/08/2022	R248 On 02-November-23	0000000	Put	Bond Future	5831	6	5831	6	0.00