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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	2025 On 03-November-22			Bond Future	167.09	167.6258	167.0915	167.6258	7,188.00
16/09/2022	2025 On 02-February-23			Bond Future	168.41	168.9535	168.4083	168.9535	1,936.00
16/09/2022	2025 On 04-May-23			Bond Future	171.64	172.1919	171.6354	172.1919	0.00
16/09/2022	2025 On 03-August-23			Bond Future	173.23	173.7990	173.2288	173.7990	0.00
16/09/2022	2025 On 02-November-23			Bond Future	176.57	177.1505	176.5695	177.1505	0.00
16/09/2022	2029 On 03-November-22			Bond Future	121.77	122.3258	121.7678	122.3258	1,519.00
16/09/2022	2029 On 02-February-23			Bond Future	123.98	124.5468	123.9772	124.5468	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
16/09/2022	2029 On 04-May-23			Bond Future	125.04	125.6225	125.0414	125.6225	0.00
16/09/2022	2029 On 03-August-23			Bond Future	127.50	128.0936	127.5008	128.0936	0.00
16/09/2022	2029 On 02-November-23			Bond Future	128.60	129.2039	128.5982	129.2039	0.00
16/09/2022	2030 On 03-November-22			Bond Future	10.41	90.4676	10.4086	90.4676	64,899.00
16/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	573	1	573	1	0.00
16/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	589	1	589	1	0.00
16/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	793	1	793	1	500.00
16/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	5302	6	5302	6	0.00
16/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	139	0	139	0	500.00
16/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	607	1	607	1	0.00
16/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	2042	2	2042	2	0.00
16/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	1760	2	1760	2	0.00
16/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	3480	3	3480	3	0.00
16/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	156	0	156	0	500.00
16/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	2072	2	2072	2	0.00
16/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	2102	2	2102	2	0.00
16/09/2022	2030 On 02-February-23			Bond Future	10.56	88.0827	10.5597	88.0827	5,200.00
16/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	5051	5	5051	5	5,000.00
16/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	3675	4	3675	4	0.00
16/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	3797	4	3797	4	0.00
16/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	1085	1	1085	1	0.00
16/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	843	1	843	1	388.00
16/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	176	0	176	0	102.00
16/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	270	0	270	0	388.00
16/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	985	1	985	1	0.00
16/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	795	1	795	1	0.00
16/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	4394	5	4394	5	5,000.00
16/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	1055	1	1055	1	0.00
16/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	1070	1	1070	1	0.00
16/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	807	1	807	1	0.00
16/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	325	0	325	0	0.00
16/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	254	0	254	0	0.00
16/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	653	1	653	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
16/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	4785	5	4785	5	102.00
16/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	8441	8	8441	8	0.00
16/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	7378	7	7378	7	0.00
16/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	7197	7	7197	7	0.00
16/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	6665	6	6665	6	0.00
16/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	3806	4	3806	4	102.00
16/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	3581	3	3581	3	0.00
16/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	957	1	957	1	0.00
16/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1170	1	1170	1	388.00
16/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	4315	4	4315	4	0.00
16/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	4176	4	4176	4	0.00
16/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	4280	4	4280	4	0.00
16/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	3644	3	3644	3	0.00
16/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	3612	3	3612	3	0.00
16/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1220	1	1220	1	0.00
16/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	772	1	772	1	0.00
16/09/2022	2030 On 04-May-23			Bond Future	10.71	89.7527	10.7062	89.7527	0.00
16/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	8242	9	8242	9	0.00
16/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	5192	5	5192	5	0.00
16/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	6509	7	6509	7	0.00
16/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	8019	8	8019	8	0.00
16/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	2324	3	2324	3	0.00
16/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	2568	3	2568	3	350.00
16/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	817	1	817	1	150.00
16/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	4362	5	4362	5	0.00
16/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	2075	2	2075	2	479.00
16/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	2281	2	2281	2	0.00
16/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	2302	2	2302	2	0.00
16/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	913	1	913	1	479.00
16/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	1042	1	1042	1	388.00
16/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	429	0	429	0	388.00
16/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	1335	1	1335	1	1,080.00
16/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	4456	4	4456	4	0.00

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16/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	8070	8	8070	8	0.00
16/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	5861	6	5861	6	0.00
16/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	5164	5	5164	5	0.00
16/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	5541	5	5541	5	0.00
16/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	3068	3	3068	3	0.00
16/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	3090	3	3090	3	0.00
16/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	3323	3	3323	3	0.00
16/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1676	2	1676	2	150.00
16/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	2812	3	2812	3	0.00
16/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	3046	3	3046	3	0.00
16/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	683	1	683	1	479.00
16/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	977	1	977	1	1,080.00
16/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1352	1	1352	1	388.00
16/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	636	1	636	1	350.00
16/09/2022	2030 On 03-August-23			Bond Future	10.86	87.4924	10.8561	87.4924	0.00
16/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	7821	8	7821	8	0.00
16/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	4188	4	4188	4	0.00
16/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	8749	9	8749	9	0.00
16/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	4134	4	4134	4	0.00
16/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	4161	4	4161	4	0.00
16/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	1996	2	1996	2	1,012.00
16/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	2485	3	2485	3	350.00
16/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	3352	3	3352	3	0.00
16/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2113	2	2113	2	0.00
16/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2141	2	2141	2	0.00
16/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	746	1	746	1	350.00
16/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	3930	4	3930	4	0.00
16/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	938	1	938	1	1,012.00
16/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2127	2	2127	2	0.00
16/09/2022	2030 On 02-November-23			Bond Future	11.02	89.1604	11.0153	89.1604	0.00
16/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2768	3	2768	3	0.00
16/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2747	3	2747	3	0.00
16/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2726	3	2726	3	0.00

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16/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	3602	3	3602	3	0.00
16/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	3582	3	3582	3	0.00
16/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	3562	3	3562	3	0.00
16/09/2022	2032 On 03-November-22			Bond Future	10.87	86.0411	10.8655	86.0411	170,395.00
16/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	2	0	2	0	180.00
16/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	5	0	5	0	500.00
16/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	3884	4	3884	4	0.00
16/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	7130	7	7130	7	0.00
16/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	927	1	927	1	0.00
16/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	949	1	949	1	750.00
16/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	3479	4	3479	4	0.00
16/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	230	0	230	0	500.00
16/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	592	1	592	1	0.00
16/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	719	1	719	1	0.00
16/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	152	0	152	0	0.00
16/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	3	0	3	0	454.00
16/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	188	0	188	0	0.00
16/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	59	0	59	0	750.00
16/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	5168	5	5168	5	0.00
16/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	4201	4	4201	4	454.00
16/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	3962	4	3962	4	180.00
16/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	8329	8	8329	8	0.00
16/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	7746	7	7746	7	0.00
16/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	2327	2	2327	2	180.00
16/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	8623	8	8623	8	0.00
16/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	2574	2	2574	2	454.00
16/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	3729	3	3729	3	0.00
16/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	513	0	513	0	7,500.00
16/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	1973	2	1973	2	0.00
16/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	2004	2	2004	2	0.00
16/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	92	0	92	0	750.00
16/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	424	0	424	0	500.00
16/09/2022	2032 On 02-February-23			Bond Future	11.02	87.5822	11.0152	87.5822	18.00

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16/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	5185	5	5185	5	0.00
16/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	8657	9	8657	9	0.00
16/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	1151	1	1151	1	0.00
16/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	1168	1	1168	1	0.00
16/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	827	1	827	1	0.00
16/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	197	0	197	0	454.00
16/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	4654	5	4654	5	0.00
16/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	1184	1	1184	1	0.00
16/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	1359	1	1359	1	0.00
16/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1702	2	1702	2	750.00
16/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	908	1	908	1	500.00
16/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	265	0	265	0	500.00
16/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	561	1	561	1	750.00
16/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	6361	6	6361	6	0.00
16/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	8599	8	8599	8	0.00
16/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	5068	5	5068	5	0.00
16/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	3475	3	3475	3	0.00
16/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	4024	4	4024	4	454.00
16/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	4379	4	4379	4	0.00
16/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1325	1	1325	1	0.00
16/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	9455	9	9455	9	0.00
16/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	5311	5	5311	5	454.00
16/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	4416	4	4416	4	0.00
16/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	4453	4	4453	4	0.00
16/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	445	0	445	0	750.00
16/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1140	1	1140	1	500.00
16/09/2022	2032 On 04-May-23			Bond Future	11.16	85.0818	11.1560	85.0818	0.00
16/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1958	2	1958	2	400.00
16/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	2500	3	2500	3	0.00
16/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	2523	3	2523	3	0.00
16/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	2547	3	2547	3	0.00
16/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	3809	4	3809	4	400.00
16/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	10840	11	10840	11	0.00

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16/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	536	1	536	1	400.00
16/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	3875	4	3875	4	0.00
16/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	3902	4	3902	4	0.00
16/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	3929	4	3929	4	0.00
16/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	4663	4	4663	4	0.00
16/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	2760	3	2760	3	0.00
16/09/2022	2032 On 03-August-23			Bond Future	11.29	86.7381	11.2941	86.7381	2,600.00
16/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	4809	5	4809	5	0.00
16/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	4839	5	4839	5	0.00
16/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	5263	6	5263	6	5,000.00
16/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	4868	5	4868	5	0.00
16/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	2615	2	2615	2	0.00
16/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2408	2	2408	2	0.00
16/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	2632	3	2632	3	0.00
16/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	2648	3	2648	3	0.00
16/09/2022	2032 On 02-November-23			Bond Future	11.45	84.2339	11.4488	84.2339	0.00
16/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	3265	3	3265	3	0.00
16/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	3288	3	3288	3	0.00
16/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	3312	3	3312	3	0.00
16/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	4300	4	4300	4	0.00
16/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	4324	4	4324	4	0.00
16/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	4348	4	4348	4	0.00
16/09/2022	2033 On 03-November-22			Bond Future	114.61	114.5796	114.6133	114.5796	1,287.00
16/09/2022	2033 On 02-February-23			Bond Future	116.69	116.6600	116.6928	116.6600	6,141.00
16/09/2022	2033 On 04-May-23			Bond Future	117.53	117.4984	117.5319	117.4984	0.00
16/09/2022	2033 On 03-August-23			Bond Future	119.84	119.8097	119.8436	119.8097	0.00
16/09/2022	2033 On 02-November-23			Bond Future	120.70	120.6706	120.7034	120.6706	0.00
16/09/2022	2037 On 03-November-22			Bond Future	11.27	83.1870	11.2661	83.1870	65,201.00
16/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1775	2	1775	2	0.00
16/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1841	2	1841	2	0.00
16/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1808	2	1808	2	0.00
16/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	1545	1	1545	1	0.00
16/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	1572	1	1572	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
16/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	1519	1	1519	1	0.00
16/09/2022	2037 On 02-February-23			Bond Future	11.40	80.4214	11.4003	80.4214	73,477.00
16/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	2188	2	2188	2	636.00
16/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	2058	2	2058	2	0.00
16/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	5053	5	5053	5	0.00
16/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	2007	2	2007	2	0.00
16/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	2032	2	2032	2	0.00
16/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	4188	4	4188	4	0.00
16/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	4224	4	4224	4	0.00
16/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	4153	4	4153	4	0.00
16/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	3979	4	3979	4	0.00
16/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	1811	2	1811	2	636.00
16/09/2022	2037 On 04-May-23			Bond Future	11.53	81.9465	11.5289	81.9465	0.00
16/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	4607	5	4607	5	400.00
16/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	2423	3	2423	3	400.00
16/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	12057	12	12057	12	0.00
16/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	3184	3	3184	3	0.00
16/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	3156	3	3156	3	0.00
16/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	3128	3	3128	3	0.00
16/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	4461	4	4461	4	0.00
16/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	4431	4	4431	4	0.00
16/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	5373	5	5373	5	0.00
16/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	746	1	746	1	400.00
16/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	4400	4	4400	4	0.00
16/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	3181	3	3181	3	0.00
16/09/2022	2037 On 03-August-23			Bond Future	11.66	79.2842	11.6587	79.2842	0.00
16/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	5853	6	5853	6	0.00
16/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	5819	6	5819	6	0.00
16/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5785	6	5785	6	0.00
16/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	3243	3	3243	3	0.00
16/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	3222	3	3222	3	0.00
16/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	3203	3	3203	3	0.00
16/09/2022	2037 On 02-November-23			Bond Future	11.79	80.7957	11.7911	80.7957	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
16/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	3981	4	3981	4	0.00
16/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	3953	4	3953	4	0.00
16/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	4008	4	4008	4	0.00
16/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	5305	5	5305	5	0.00
16/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	5276	5	5276	5	0.00
16/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	5247	5	5247	5	0.00
16/09/2022	2038 On 03-November-22			Bond Future	129.91	129.7110	129.9094	129.7110	5,473.00
16/09/2022	2038 On 02-February-23			Bond Future	130.34	130.1358	130.3373	130.1358	0.00
16/09/2022	2038 On 04-May-23			Bond Future	132.84	132.6306	132.8354	132.6306	0.00
16/09/2022	2038 On 03-August-23			Bond Future	133.44	133.2371	133.4431	133.2371	0.00
16/09/2022	2038 On 02-November-23			Bond Future	136.02	135.8064	136.0164	135.8064	0.00
16/09/2022	2040 On 03-November-22			Bond Future	11.34	85.1311	11.3381	85.1311	52,281.00
16/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	35	0	35	0	0.00
16/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	2415	3	2415	3	0.00
16/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	268	0	268	0	1,600.00
16/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	2078	2	2078	2	0.00
16/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	508	1	508	1	0.00
16/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1699	2	1699	2	1,600.00
16/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	373	0	373	0	1,078.00
16/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	4639	5	4639	5	0.00
16/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	7288	8	7288	8	0.00
16/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	2006	2	2006	2	0.00
16/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	2042	2	2042	2	0.00
16/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	1390	2	1390	2	1,078.00
16/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	2290	2	2290	2	0.00
16/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	1615	2	1615	2	0.00
16/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	532	0	532	0	0.00
16/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	5259	5	5259	5	0.00
16/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	1946	2	1946	2	0.00
16/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	4102	4	4102	4	0.00
16/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	4661	4	4661	4	0.00
16/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1379	1	1379	1	0.00
16/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	177	0	177	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
16/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	1672	2	1672	2	0.00
16/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	1643	2	1643	2	0.00
16/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	8679	8	8679	8	0.00
16/09/2022	2040 On 02-February-23			Bond Future	11.47	82.1500	11.4676	82.1500	64,540.00
16/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	5539	6	5539	6	0.00
16/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	2141	2	2141	2	0.00
16/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	2168	2	2168	2	0.00
16/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	554	1	554	1	388.00
16/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	526	1	526	1	0.00
16/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	6252	6	6252	6	0.00
16/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	6381	7	6381	7	0.00
16/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	2195	2	2195	2	0.00
16/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	2392	3	2392	3	621.00
16/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1713	2	1713	2	0.00
16/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1783	2	1783	2	388.00
16/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	5100	5	5100	5	0.00
16/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	4180	4	4180	4	0.00
16/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	1859	2	1859	2	621.00
16/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	4444	4	4444	4	0.00
16/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1536	1	1536	1	388.00
16/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1581	2	1581	2	0.00
16/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	9361	9	9361	9	0.00
16/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	9166	9	9166	9	0.00
16/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	5232	5	5232	5	0.00
16/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	4483	4	4483	4	0.00
16/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	4522	4	4522	4	0.00
16/09/2022	2040 On 04-May-23			Bond Future	11.59	83.7080	11.5913	83.7080	0.00
16/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	11508	12	11508	12	0.00
16/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	3602	4	3602	4	0.00
16/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	3791	4	3791	4	486.00
16/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1812	2	1812	2	486.00
16/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	2229	2	2229	2	388.00
16/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	3571	4	3571	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
16/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	932	1	932	1	388.00
16/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	8694	9	8694	9	0.00
16/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	3633	4	3633	4	0.00
16/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	4646	5	4646	5	0.00
16/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	7458	7	7458	7	0.00
16/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	1798	2	1798	2	388.00
16/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1128	1	1128	1	486.00
16/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	10581	10	10581	10	0.00
16/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	4711	5	4711	5	0.00
16/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	6579	6	6579	6	0.00
16/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	4488	4	4488	4	0.00
16/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	4679	5	4679	5	0.00
16/09/2022	2040 On 03-August-23			Bond Future	11.72	80.8295	11.7160	80.8295	0.00
16/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	6354	7	6354	7	0.00
16/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	6318	6	6318	6	0.00
16/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	6391	7	6391	7	0.00
16/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3346	3	3346	3	0.00
16/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3388	3	3388	3	0.00
16/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3367	3	3367	3	0.00
16/09/2022	2040 On 02-November-23			Bond Future	11.84	82.3706	11.8425	82.3706	0.00
16/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	4319	4	4319	4	0.00
16/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	4290	4	4290	4	0.00
16/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	4260	4	4260	4	0.00
16/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	5859	6	5859	6	0.00
16/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	5795	6	5795	6	0.00
16/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	5827	6	5827	6	0.00
16/09/2022	2044 On 03-November-22			Bond Future	11.33	82.0746	11.3285	82.0746	73,454.00
16/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	2082	2	2082	2	0.00
16/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	2119	2	2119	2	0.00
16/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	36	0	36	0	0.00
16/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	280	0	280	0	1,900.00
16/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	532	1	532	1	0.00
16/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	2156	2	2156	2	0.00

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16/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1766	2	1766	2	1,900.00
16/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	1955	2	1955	2	0.00
16/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	1649	2	1649	2	0.00
16/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	1621	2	1621	2	0.00
16/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	4154	4	4154	4	0.00
16/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	5344	5	5344	5	0.00
16/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	8890	9	8890	9	0.00
16/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	1678	2	1678	2	0.00
16/09/2022	2044 On 02-February-23			Bond Future	11.45	79.1639	11.4501	79.1639	33,819.00
16/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	2406	3	2406	3	0.00
16/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	5429	6	5429	6	0.00
16/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	2377	3	2377	3	0.00
16/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	2348	2	2348	2	0.00
16/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	4401	4	4401	4	0.00
16/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	4363	4	4363	4	0.00
16/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	1995	2	1995	2	4,000.00
16/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	4324	4	4324	4	0.00
16/09/2022	2044 On 04-May-23			Bond Future	11.57	80.6653	11.5658	80.6653	0.00
16/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	5813	6	5813	6	0.00
16/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	4886	5	4886	5	0.00
16/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	3794	4	3794	4	0.00
16/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	3762	4	3762	4	0.00
16/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	3730	4	3730	4	0.00
16/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	4701	5	4701	5	0.00
16/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	3727	4	3727	4	4,115.00
16/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	4734	5	4734	5	0.00
16/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	4668	5	4668	5	0.00
16/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	3126	3	3126	3	4,115.00
16/09/2022	2044 On 03-August-23			Bond Future	11.68	77.8529	11.6821	77.8529	0.00
16/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	6428	7	6428	7	0.00
16/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	6354	7	6354	7	0.00
16/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	6391	7	6391	7	0.00
16/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	3493	3	3493	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
16/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	3515	3	3515	3	0.00
16/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	3471	3	3471	3	0.00
16/09/2022	2044 On 02-November-23			Bond Future	11.80	79.3371	11.7997	79.3371	0.00
16/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	4393	5	4393	5	0.00
16/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	4424	5	4424	5	0.00
16/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	4454	5	4454	5	0.00
16/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	5890	6	5890	6	0.00
16/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	5923	6	5923	6	0.00
16/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	5956	6	5956	6	0.00
16/09/2022	2046 On 03-November-22			Bond Future	116.20	116.0688	116.1987	116.0688	16,413.00
16/09/2022	2046 On 02-February-23			Bond Future	118.31	118.1762	118.3069	118.1762	0.00
16/09/2022	2046 On 04-May-23			Bond Future	118.51	118.3812	118.5138	118.3812	0.00
16/09/2022	2046 On 03-August-23			Bond Future	120.85	120.7103	120.8452	120.7103	0.00
16/09/2022	2046 On 02-November-23			Bond Future	121.04	120.9010	121.0365	120.9010	0.00
16/09/2022	2050 On 03-November-22			Bond Future	118.65	119.0461	118.6500	119.0461	12,412.00
16/09/2022	2050 On 02-February-23			Bond Future	118.66	119.0617	118.6580	119.0617	0.00
16/09/2022	2050 On 04-May-23			Bond Future	120.93	121.3442	120.9320	121.3442	0.00
16/09/2022	2050 On 03-August-23			Bond Future	121.08	121.5076	121.0846	121.5076	0.00
16/09/2022	2050 On 02-November-23			Bond Future	123.42	123.8506	123.4196	123.8506	0.00
16/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	AL37 On 03-November-22			Index Future	829.50	830.6810	829.5010	830.6810	0.00
16/09/2022	AL37 On 02-February-23			Index Future	844.35	845.5600	844.3490	845.5600	0.00
16/09/2022	AL37 On 04-May-23			Index Future	860.32	861.5620	860.3230	861.5620	0.00
16/09/2022	AL37 On 03-August-23			Index Future	877.05	878.3110	877.0450	878.3110	0.00
16/09/2022	AL37 On 02-November-23			Index Future	893.77	895.0580	893.7680	895.0580	0.00
16/09/2022	AL7T On 03-November-22			Index Future	958.95	962.5480	958.9540	962.5480	0.00
16/09/2022	AL7T On 02-February-23			Index Future	976.12	979.7890	976.1190	979.7890	0.00
16/09/2022	AL7T On 04-May-23			Index Future	994.59	998.3310	994.5860	998.3310	0.00
16/09/2022	AL7T On 03-August-23			Index Future	1013.92	1017.7380	1013.9180	1017.7380	0.00
16/09/2022	AL7T On 02-November-23			Index Future	1033.25	1037.1440	1033.2500	1037.1440	0.00
16/09/2022	ALBI On 03-November-22			Index Future	845.49	848.0550	845.4930	848.0550	135.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2022	ALBI On 02-February-23			Index Future	860.63	863.2460	860.6270	863.2460	0.00
16/09/2022	ALBI On 04-May-23			Index Future	876.91	879.5820	876.9090	879.5820	0.00
16/09/2022	ALBI On 03-August-23			Index Future	893.95	896.6810	893.9530	896.6810	0.00
16/09/2022	ALBI On 02-November-23			Index Future	911.00	913.7780	910.9980	913.7780	0.00
16/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2022	CS33 On 15-September-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
16/09/2022	ES33 On 03-November-22			Bond Future	12.09	73.9512	12.0923	73.9512	0.00
16/09/2022	ES33 On 02-February-23			Bond Future	12.28	75.2939	12.2773	75.2939	350.00
16/09/2022	ES33 On 04-May-23			Bond Future	12.45	72.9449	12.4504	72.9449	0.00
16/09/2022	ES33 On 03-August-23			Bond Future	12.62	74.3814	12.6224	74.3814	0.00
16/09/2022	ES33 On 02-November-23			Bond Future	12.81	72.0234	12.8134	72.0234	0.00
16/09/2022	ES42 On 03-November-22			Bond Future	12.37	72.2956	12.3715	72.2956	0.00
16/09/2022	ES42 On 02-February-23			Bond Future	12.53	73.6101	12.5323	73.6101	4,769.00
16/09/2022	ES42 On 04-May-23			Bond Future	12.69	70.7594	12.6896	70.7594	0.00
16/09/2022	ES42 On 03-August-23			Bond Future	12.84	72.1540	12.8411	72.1540	0.00
16/09/2022	ES42 On 02-November-23			Bond Future	13.01	69.2835	13.0085	69.2835	0.00
16/09/2022	GOVI On 03-November-22			GOVI	833.66	836.2230	833.6640	836.2230	883.00
16/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	132340	16	132340	16	0.00
16/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	132440	16	132440	16	0.00
16/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	132540	16	132540	16	0.00
16/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 02-February-23			GOVI	848.59	851.2020	848.5860	851.2020	0.00
16/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	22440	0	22440	0	0.00
16/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	22340	0	22340	0	0.00
16/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	22540	0	22540	0	0.00
16/09/2022	GOVI On 04-May-23			GOVI	864.64	867.3100	864.6400	867.3100	0.00
16/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	117600	14	117600	14	0.00
16/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	117800	14	117800	14	0.00
16/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	117700	14	117700	14	0.00
16/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 03-August-23			GOVI	881.45	884.1700	881.4460	884.1700	0.00
16/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	442160	47	442160	47	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
16/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	442360	47	442360	47	0.00
16/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	442260	47	442260	47	0.00
16/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 02-November-23			GOVI	898.25	901.0290	898.2530	901.0290	0.00
16/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	124530	15	124530	15	0.00
16/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	124430	15	124430	15	0.00
16/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	124330	15	124330	15	0.00
16/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
16/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
16/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/09/2022	IGOV On 03-November-22			Index Future	324.69	325.1060	324.6870	325.1060	702.00
16/09/2022	IGOV On 02-February-23			Index Future	330.58	331.0090	330.5780	331.0090	0.00
16/09/2022	IGOV On 04-May-23			Index Future	336.91	337.3510	336.9100	337.3510	0.00
16/09/2022	IGOV On 03-August-23			Index Future	343.54	343.9860	343.5350	343.9860	0.00
16/09/2022	IGOV On 02-November-23			Index Future	350.16	350.6200	350.1600	350.6200	0.00
16/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
16/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
16/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
16/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
16/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
16/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	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
16/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.88	94.1550	5.8750	94.1550	0.00
16/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.62	93.3750	6.6150	93.3750	0.00
16/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.74	93.2700	6.7400	93.2700	0.00
16/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.43	92.5850	7.4250	92.5850	68.00
16/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.53	92.5000	7.5300	92.5000	0.00
16/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	8.01	92.0200	8.0100	92.0200	0.00
16/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.11	91.9200	8.1100	91.9200	0.00
16/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.35	91.6450	8.3450	91.6450	0.00
16/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.40	91.5850	8.3950	91.5850	75.00
16/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.40	91.5900	8.4000	91.5900	272.00
16/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.39	91.6000	8.3900	91.6000	0.00
16/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.37	91.6250	8.3650	91.6250	0.00
16/09/2022	R023 On 03-November-22			Bond Future	7.14	101.6462	7.1420	101.6462	23,874.00
16/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
16/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
16/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
16/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	270	0	270	0	0.00
16/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	273	0	273	0	0.00
16/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	267	0	267	0	0.00
16/09/2022	R035 On 03-November-22			Bond Future	11.12	87.0235	11.1217	87.0235	61,647.00
16/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	23	0	23	0	582.00
16/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	178	0	178	0	976.00
16/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1712	2	1712	2	0.00
16/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1681	2	1681	2	0.00
16/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	438	0	438	0	0.00
16/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1744	2	1744	2	0.00
16/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	8597	9	8597	9	0.00
16/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	1274	1	1274	1	0.00
16/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	1441	2	1441	2	976.00
16/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	2058	2	2058	2	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
16/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	63	0	63	0	976.00
16/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	1577	1	1577	1	0.00
16/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	3788	4	3788	4	582.00
16/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	1632	2	1632	2	0.00
16/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	1605	2	1605	2	0.00
16/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	1866	2	1866	2	0.00
16/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	5234	5	5234	5	0.00
16/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	8231	8	8231	8	0.00
16/09/2022	R035 On 02-February-23			Bond Future	11.27	88.5823	11.2663	88.5823	106,331.00
16/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	5488	6	5488	6	0.00
16/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	10724	11	10724	11	0.00
16/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	2322	2	2322	2	976.00
16/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	2349	2	2349	2	0.00
16/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1836	2	1836	2	0.00
16/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	796	1	796	1	976.00
16/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	1359	1	1359	1	388.00
16/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1859	2	1859	2	0.00
16/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	5332	6	5332	6	0.00
16/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1884	2	1884	2	0.00
16/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	1398	1	1398	1	0.00
16/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	1282	1	1282	1	0.00
16/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	370	0	370	0	0.00
16/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	398	0	398	0	388.00
16/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	344	0	344	0	582.00
16/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	9382	9	9382	9	0.00
16/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	8905	9	8905	9	0.00
16/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	5257	5	5257	5	0.00
16/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	5088	5	5088	5	0.00
16/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	5004	5	5004	5	582.00
16/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	6648	6	6648	6	0.00
16/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	4157	4	4157	4	0.00
16/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	440	0	440	0	976.00
16/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	4192	4	4192	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
16/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	9143	9	9143	9	0.00
16/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	4229	4	4229	4	0.00
16/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	3552	3	3552	3	582.00
16/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	3584	3	3584	3	0.00
16/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1506	1	1506	1	388.00
16/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1565	2	1565	2	0.00
16/09/2022	R035 On 04-May-23			Bond Future	11.40	85.7593	11.3951	85.7593	0.00
16/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	3234	3	3234	3	0.00
16/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1422	1	1422	1	491.00
16/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	710	1	710	1	388.00
16/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	7481	8	7481	8	0.00
16/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	3095	3	3095	3	491.00
16/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	3178	3	3178	3	0.00
16/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	3206	3	3206	3	0.00
16/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1748	2	1748	2	388.00
16/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	10329	11	10329	11	0.00
16/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	1037	1	1037	1	491.00
16/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	6423	6	6423	6	0.00
16/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	1750	2	1750	2	388.00
16/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	4233	4	4233	4	0.00
16/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	10137	10	10137	10	0.00
16/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	7206	7	7206	7	0.00
16/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	4382	4	4382	4	0.00
16/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	4292	4	4292	4	0.00
16/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	4263	4	4263	4	0.00
16/09/2022	R035 On 03-August-23			Bond Future	11.52	87.4285	11.5227	87.4285	0.00
16/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	5600	6	5600	6	0.00
16/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	5633	6	5633	6	0.00
16/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	5667	6	5667	6	0.00
16/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	3079	3	3079	3	0.00
16/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	3099	3	3099	3	0.00
16/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	3118	3	3118	3	0.00
16/09/2022	R035 On 02-November-23			Bond Future	11.67	84.5946	11.6668	84.5946	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
16/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3897	4	3897	4	0.00
16/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3844	4	3844	4	0.00
16/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3870	4	3870	4	0.00
16/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	5224	5	5224	5	0.00
16/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	5253	5	5253	5	0.00
16/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	5196	5	5196	5	0.00
16/09/2022	R186 On 03-November-22			Bond Future	9.07	108.9592	9.0745	108.9592	63,582.00
16/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	38	0	38	0	4,310.00
16/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	181	0	181	0	0.00
16/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	582	1	582	1	0.00
16/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	167	0	167	0	0.00
16/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	174	0	174	0	0.00
16/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	2052	2	2052	2	0.00
16/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	1156	1	1156	1	4,310.00
16/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	2081	2	2081	2	0.00
16/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	2024	2	2024	2	0.00
16/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	3026	3	3026	3	0.00
16/09/2022	R186 On 02-February-23			Bond Future	9.22	105.6130	9.2186	105.6130	0.00
16/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	441	0	441	0	0.00
16/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	435	0	435	0	0.00
16/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	428	0	428	0	0.00
16/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	3424	3	3424	3	0.00
16/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	3397	3	3397	3	0.00
16/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	3370	3	3370	3	0.00
16/09/2022	R186 On 04-May-23			Bond Future	9.35	107.6144	9.3499	107.6144	0.00
16/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	1086	1	1086	1	0.00
16/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	1074	1	1074	1	0.00
16/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	1098	1	1098	1	0.00
16/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2702	3	2702	3	0.00
16/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2721	3	2721	3	0.00
16/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2683	3	2683	3	0.00
16/09/2022	R186 On 03-August-23			Bond Future	9.48	104.4059	9.4795	104.4059	0.00
16/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2524	3	2524	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
16/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2488	3	2488	3	0.00
16/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2506	3	2506	3	0.00
16/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1759	2	1759	2	0.00
16/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1770	2	1770	2	0.00
16/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1748	2	1748	2	0.00
16/09/2022	R186 On 02-November-23			Bond Future	9.64	106.3964	9.6436	106.3964	0.00
16/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1791	2	1791	2	0.00
16/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1777	2	1777	2	0.00
16/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1805	2	1805	2	0.00
16/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2461	2	2461	2	0.00
16/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2487	2	2487	2	0.00
16/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2474	2	2474	2	0.00
16/09/2022	R197 On 03-November-22			Bond Future	338.17	338.8101	338.1663	338.8101	831.00
16/09/2022	R197 On 02-February-23			Bond Future	335.38	336.0396	335.3822	336.0396	0.00
16/09/2022	R197 On 04-May-23			Bond Future	341.81	342.4820	341.8103	342.4820	0.00
16/09/2022	R197 On 03-August-23			Bond Future	339.29	339.9849	339.2920	339.9849	0.00
16/09/2022	R197 On 02-November-23			Bond Future	351.62	346.5408	351.6219	346.5408	0.00
16/09/2022	R202 On 03-November-22			Bond Future	250.76	251.1390	250.7598	251.1390	6,148.00
16/09/2022	R202 On 02-February-23			Bond Future	250.57	250.9598	250.5718	250.9598	460.00
16/09/2022	R202 On 04-May-23			Bond Future	255.37	255.7704	255.3736	255.7704	0.00
16/09/2022	R202 On 03-August-23			Bond Future	255.49	255.8965	255.4877	255.8965	0.00
16/09/2022	R202 On 02-November-23			Bond Future	260.41	260.8312	260.4144	260.8312	0.00
16/09/2022	R209 On 03-November-22			Bond Future	11.11	67.4198	11.1104	67.4198	19,019.00
16/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	45	0	45	0	7,750.00
16/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	1209	1	1209	1	0.00
16/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2682	3	2682	3	0.00
16/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	316	0	316	0	0.00
16/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	1161	1	1161	1	0.00
16/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	1185	1	1185	1	0.00
16/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	1	0	6,000.00
16/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	4	0	4	0	0.00
16/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	1234	1	1234	1	0.00
16/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	4642	5	4642	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
16/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	251	0	251	0	7,750.00
16/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	1652	2	1652	2	0.00
16/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	3586	3	3586	3	0.00
16/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	9131	9	9131	9	0.00
16/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	10698	10	10698	10	0.00
16/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	1708	2	1708	2	0.00
16/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	1736	2	1736	2	6,000.00
16/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	707	1	707	1	0.00
16/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	1680	2	1680	2	0.00
16/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	6162	6	6162	6	6,000.00
16/09/2022	R209 On 02-February-23			Bond Future	11.24	68.6275	11.2350	68.6275	2,066.00
16/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1539	2	1539	2	0.00
16/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1498	2	1498	2	0.00
16/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1519	2	1519	2	0.00
16/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	3805	4	3805	4	0.00
16/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	3872	4	3872	4	0.00
16/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	3838	4	3838	4	0.00
16/09/2022	R209 On 04-May-23			Bond Future	11.35	66.7763	11.3511	66.7763	1,250.00
16/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	6835	7	6835	7	0.00
16/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	2408	3	2408	3	0.00
16/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2667	3	2667	3	0.00
16/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2619	3	2619	3	0.00
16/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2643	3	2643	3	0.00
16/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	789	1	789	1	7,500.00
16/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	8063	8	8063	8	0.00
16/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	3917	4	3917	4	0.00
16/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	3944	4	3944	4	0.00
16/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	3889	4	3889	4	0.00
16/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	4198	4	4198	4	7,500.00
16/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1420	1	1420	1	7,500.00
16/09/2022	R209 On 03-August-23			Bond Future	11.46	68.0761	11.4635	68.0761	0.00
16/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	5004	5	5004	5	0.00
16/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	4945	5	4945	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
16/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	4975	5	4975	5	0.00
16/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	2668	3	2668	3	0.00
16/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	2703	3	2703	3	0.00
16/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	2686	3	2686	3	0.00
16/09/2022	R209 On 02-November-23			Bond Future	11.59	66.2242	11.5870	66.2242	0.00
16/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	3415	4	3415	4	0.00
16/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	3367	3	3367	3	0.00
16/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	3391	4	3391	4	0.00
16/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	4602	4	4602	4	0.00
16/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	4627	5	4627	5	0.00
16/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	4576	4	4576	4	0.00
16/09/2022	R210 On 03-November-22			Bond Future	230.61	230.5555	230.6125	230.5555	732.00
16/09/2022	R210 On 02-February-23			Bond Future	234.80	234.7417	234.7967	234.7417	300.00
16/09/2022	R210 On 04-May-23			Bond Future	236.17	236.1174	236.1726	236.1174	0.00
16/09/2022	R210 On 03-August-23			Bond Future	240.82	240.7625	240.8181	240.7625	0.00
16/09/2022	R210 On 02-November-23			Bond Future	242.22	242.1659	242.2193	242.1659	0.00
16/09/2022	R213 On 03-November-22			Bond Future	10.74	81.3973	10.7389	81.3973	33,963.00
16/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
16/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	61	0	61	0	0.00
16/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	605	1	605	1	0.00
16/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	309	0	309	0	0.00
16/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	129	0	129	0	0.00
16/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	1	0	1	0	476.00
16/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	571	1	571	1	0.00
16/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	588	1	588	1	0.00
16/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	555	1	555	1	0.00
16/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	2305	2	2305	2	200.00
16/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	2241	2	2241	2	0.00
16/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	2273	2	2273	2	0.00
16/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	7687	7	7687	7	0.00
16/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	3782	4	3782	4	200.00
16/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	2930	3	2930	3	476.00
16/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	2210	2	2210	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
16/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	4411	4	4411	4	476.00
16/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	8003	8	8003	8	0.00
16/09/2022	R213 On 02-February-23			Bond Future	10.89	82.8553	10.8938	82.8553	0.00
16/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	1310	1	1310	1	912.00
16/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	978	1	978	1	0.00
16/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	179	0	179	0	476.00
16/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	964	1	964	1	0.00
16/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	992	1	992	1	0.00
16/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	1175	1	1175	1	0.00
16/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	6292	7	6292	7	0.00
16/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	716	1	716	1	0.00
16/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	620	1	620	1	912.00
16/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	4122	4	4122	4	0.00
16/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	3457	3	3457	3	0.00
16/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	3701	4	3701	4	476.00
16/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	4156	4	4156	4	0.00
16/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	8597	8	8597	8	0.00
16/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	4872	5	4872	5	476.00
16/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	4088	4	4088	4	0.00
16/09/2022	R213 On 04-May-23			Bond Future	11.03	80.8744	11.0324	80.8744	0.00
16/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	2156	2	2156	2	0.00
16/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	2136	2	2136	2	0.00
16/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	2176	2	2176	2	0.00
16/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	3442	3	3442	3	0.00
16/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	3492	3	3492	3	0.00
16/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	3467	3	3467	3	0.00
16/09/2022	R213 On 03-August-23			Bond Future	11.17	82.4483	11.1708	82.4483	0.00
16/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	4270	4	4270	4	0.00
16/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	4243	4	4243	4	0.00
16/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	4297	5	4297	5	0.00
16/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	2359	2	2359	2	0.00
16/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	2374	2	2374	2	0.00
16/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	2344	2	2344	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
16/09/2022	R213 On 02-November-23			Bond Future	11.33	80.4703	11.3312	80.4703	0.00
16/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	2863	3	2863	3	0.00
16/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	2841	3	2841	3	0.00
16/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	2884	3	2884	3	0.00
16/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	3735	4	3735	4	0.00
16/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	3777	4	3777	4	0.00
16/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	3756	4	3756	4	0.00
16/09/2022	R214 On 03-November-22			Bond Future	11.25	64.9434	11.2473	64.9434	25,440.00
16/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1844	2	1844	2	0.00
16/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1812	2	1812	2	0.00
16/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1781	2	1781	2	0.00
16/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1236	1	1236	1	0.00
16/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1258	1	1258	1	0.00
16/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1281	1	1281	1	0.00
16/09/2022	R214 On 02-February-23			Bond Future	11.37	66.1067	11.3674	66.1067	64,507.00
16/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	2034	2	2034	2	0.00
16/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1986	2	1986	2	0.00
16/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	2010	2	2010	2	0.00
16/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	3574	3	3574	3	0.00
16/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	3606	3	3606	3	0.00
16/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	3543	3	3543	3	0.00
16/09/2022	R214 On 04-May-23			Bond Future	11.47	64.0624	11.4736	64.0624	0.00
16/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	3185	3	3185	3	0.00
16/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	3132	3	3132	3	0.00
16/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	3158	3	3158	3	0.00
16/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	3707	4	3707	4	0.00
16/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	3734	4	3734	4	0.00
16/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	3681	4	3681	4	0.00
16/09/2022	R214 On 03-August-23			Bond Future	11.58	65.3093	11.5776	65.3093	0.00
16/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	5623	6	5623	6	0.00
16/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	5561	6	5561	6	0.00
16/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	5592	6	5592	6	0.00
16/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	2729	3	2729	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
16/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	2746	3	2746	3	0.00
16/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	2713	3	2713	3	0.00
16/09/2022	R214 On 02-November-23			Bond Future	11.69	63.2581	11.6933	63.2581	0.00
16/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3586	4	3586	4	0.00
16/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3635	4	3635	4	0.00
16/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3611	4	3611	4	0.00
16/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	4820	5	4820	5	0.00
16/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	4848	5	4848	5	0.00
16/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	4792	5	4792	5	0.00
16/09/2022	R248 On 03-November-22			Bond Future	11.24	81.1183	11.2442	81.1183	254,347.00
16/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	32	0	32	0	0.00
16/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	4811	5	4811	5	0.00
16/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	2099	2	2099	2	950.00
16/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	2136	2	2136	2	0.00
16/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	367	0	367	0	950.00
16/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	2174	2	2174	2	0.00
16/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1741	2	1741	2	0.00
16/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	504	1	504	1	0.00
16/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	4374	4	4374	4	0.00
16/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	2043	2	2043	2	0.00
16/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	1720	2	1720	2	0.00
16/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	1690	2	1690	2	0.00
16/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	4984	5	4984	5	0.00
16/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	549	1	549	1	0.00
16/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	9383	9	9383	9	0.00
16/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	1660	2	1660	2	0.00
16/09/2022	R248 On 02-February-23			Bond Future	11.36	82.6081	11.3582	82.6081	0.00
16/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	2613	3	2613	3	2,700.00
16/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	2490	3	2490	3	0.00
16/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	951	1	951	1	2,700.00
16/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	2521	3	2521	3	0.00
16/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	2552	3	2552	3	0.00
16/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	4455	4	4455	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
16/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	4377	4	4377	4	0.00
16/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	4494	4	4494	4	0.00
16/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	7859	8	7859	8	0.00
16/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	4534	4	4534	4	0.00
16/09/2022	R248 On 04-May-23			Bond Future	11.47	79.7163	11.4664	79.7163	0.00
16/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	3860	4	3860	4	0.00
16/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3893	4	3893	4	0.00
16/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3927	4	3927	4	0.00
16/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	4701	5	4701	5	0.00
16/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	4734	5	4734	5	0.00
16/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	4768	5	4768	5	0.00
16/09/2022	R248 On 03-August-23			Bond Future	11.58	81.2304	11.5755	81.2304	0.00
16/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	6777	7	6777	7	0.00
16/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	6816	7	6816	7	0.00
16/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	6854	7	6854	7	0.00
16/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	3523	3	3523	3	0.00
16/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	3545	3	3545	3	0.00
16/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	3567	3	3567	3	0.00
16/09/2022	R248 On 02-November-23			Bond Future	11.69	78.3611	11.6875	78.3611	0.00
16/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4638	5	4638	5	0.00
16/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	4576	5	4576	5	0.00
16/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	4607	5	4607	5	0.00
16/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	5914	6	5914	6	0.00
16/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	5983	6	5983	6	0.00
16/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	5948	6	5948	6	0.00