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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
19/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	2025 On 03-November-22			Bond Future	166.98	167.0915	166.9788	167.0915	7,188.00
19/09/2022	2025 On 02-February-23			Bond Future	168.29	168.4083	168.2922	168.4083	1,936.00
19/09/2022	2025 On 04-May-23			Bond Future	171.52	171.6354	171.5162	171.6354	0.00
19/09/2022	2025 On 03-August-23			Bond Future	173.11	173.2288	173.1091	173.2288	0.00
19/09/2022	2025 On 02-November-23			Bond Future	176.45	176.5695	176.4474	176.5695	0.00
19/09/2022	2029 On 03-November-22			Bond Future	122.10	121.7678	122.0958	121.7678	1,519.00
19/09/2022	2029 On 02-February-23			Bond Future	124.31	123.9772	124.3095	123.9772	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
19/09/2022	2029 On 04-May-23			Bond Future	125.38	125.0414	125.3804	125.0414	0.00
19/09/2022	2029 On 03-August-23			Bond Future	127.85	127.5008	127.8461	127.5008	0.00
19/09/2022	2029 On 02-November-23			Bond Future	128.95	128.5982	128.9525	128.5982	0.00
19/09/2022	2030 On 03-November-22			Bond Future	10.53	90.1214	10.5348	90.1214	63,269.00
19/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	385	1	385	1	0.00
19/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	398	1	398	1	0.00
19/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	559	1	559	1	500.00
19/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	4757	5	4757	5	0.00
19/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	75	0	75	0	500.00
19/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	411	1	411	1	0.00
19/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	2425	2	2425	2	0.00
19/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	2105	2	2105	2	0.00
19/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	3994	3	3994	3	0.00
19/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	190	0	190	0	500.00
19/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	2459	2	2459	2	0.00
19/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	2493	2	2493	2	0.00
19/09/2022	2030 On 02-February-23			Bond Future	10.69	87.7292	10.6926	87.7292	5,200.00
19/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	4579	5	4579	5	5,000.00
19/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	3261	4	3261	4	0.00
19/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	3377	4	3377	4	0.00
19/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	884	1	884	1	0.00
19/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	676	1	676	1	388.00
19/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	130	0	130	0	102.00
19/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	203	0	203	0	388.00
19/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	798	1	798	1	0.00
19/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	635	1	635	1	0.00
19/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	3947	4	3947	4	5,000.00
19/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	858	1	858	1	0.00
19/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	871	1	871	1	0.00
19/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	645	1	645	1	0.00
19/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	246	0	246	0	0.00
19/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	190	0	190	0	0.00
19/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	515	1	515	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
19/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	5237	5	5237	5	102.00
19/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	8984	8	8984	8	0.00
19/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	7904	7	7904	7	0.00
19/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	7720	7	7720	7	0.00
19/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	7176	7	7176	7	0.00
19/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	4208	4	4208	4	102.00
19/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	3970	4	3970	4	0.00
19/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	1100	1	1100	1	0.00
19/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1341	1	1341	1	388.00
19/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	4745	4	4745	4	0.00
19/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	4599	4	4599	4	0.00
19/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	4708	4	4708	4	0.00
19/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	4037	4	4037	4	0.00
19/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	4003	4	4003	4	0.00
19/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1397	1	1397	1	0.00
19/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	890	1	890	1	0.00
19/09/2022	2030 On 04-May-23			Bond Future	10.85	89.3920	10.8460	89.3920	0.00
19/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	7722	8	7722	8	0.00
19/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	4752	5	4752	5	0.00
19/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	6028	7	6028	7	0.00
19/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	7504	8	7504	8	0.00
19/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	2034	2	2034	2	0.00
19/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	2261	3	2261	3	350.00
19/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	676	1	676	1	150.00
19/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	3955	4	3955	4	0.00
19/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	1804	2	1804	2	479.00
19/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	1994	2	1994	2	0.00
19/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	2014	2	2014	2	0.00
19/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	760	1	760	1	479.00
19/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	872	1	872	1	388.00
19/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	345	0	345	0	388.00
19/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	1132	1	1132	1	1,080.00
19/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	4855	4	4855	4	0.00

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19/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	8588	8	8588	8	0.00
19/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	6322	6	6322	6	0.00
19/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	5596	5	5596	5	0.00
19/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	5989	6	5989	6	0.00
19/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	3381	3	3381	3	0.00
19/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	3405	3	3405	3	0.00
19/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	3654	3	3654	3	0.00
19/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1871	2	1871	2	150.00
19/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	3106	3	3106	3	0.00
19/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	3358	3	3358	3	0.00
19/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	770	1	770	1	479.00
19/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	1098	1	1098	1	1,080.00
19/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1514	1	1514	1	388.00
19/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	718	1	718	1	350.00
19/09/2022	2030 On 03-August-23			Bond Future	11.00	87.1244	11.0036	87.1244	0.00
19/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	7318	8	7318	8	0.00
19/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	3800	4	3800	4	0.00
19/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	8226	9	8226	9	0.00
19/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	3749	4	3749	4	0.00
19/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	3775	4	3775	4	0.00
19/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	1743	2	1743	2	1,012.00
19/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	2194	2	2194	2	350.00
19/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	3675	3	3675	3	0.00
19/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2339	2	2339	2	0.00
19/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2369	2	2369	2	0.00
19/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	836	1	836	1	350.00
19/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	4290	4	4290	4	0.00
19/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	1049	1	1049	1	1,012.00
19/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2354	2	2354	2	0.00
19/09/2022	2030 On 02-November-23			Bond Future	11.17	88.7855	11.1706	88.7855	0.00
19/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2468	3	2468	3	0.00
19/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2448	3	2448	3	0.00
19/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2429	3	2429	3	0.00

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19/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	3930	4	3930	4	0.00
19/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	3909	4	3909	4	0.00
19/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	3887	4	3887	4	0.00
19/09/2022	2032 On 03-November-22			Bond Future	11.00	85.7044	11.0016	85.7044	170,395.00
19/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	1	0	1	0	180.00
19/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	1	0	1	0	500.00
19/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	3290	4	3290	4	0.00
19/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	6449	7	6449	7	0.00
19/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	642	1	642	1	0.00
19/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	660	1	660	1	750.00
19/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	2907	3	2907	3	0.00
19/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	128	0	128	0	500.00
19/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	383	1	383	1	0.00
19/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	479	1	479	1	0.00
19/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	79	0	79	0	0.00
19/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	1	0	1	0	454.00
19/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	101	0	101	0	0.00
19/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	27	0	27	0	750.00
19/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	5839	5	5839	5	0.00
19/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	4832	4	4832	4	454.00
19/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	4579	4	4579	4	180.00
19/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	9031	8	9031	8	0.00
19/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	8446	8	8446	8	0.00
19/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	2790	2	2790	2	180.00
19/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	9326	9	9326	9	0.00
19/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	3068	3	3068	3	454.00
19/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	4331	4	4331	4	0.00
19/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	644	1	644	1	7,500.00
19/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	2388	2	2388	2	0.00
19/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	2423	2	2423	2	0.00
19/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	115	0	115	0	750.00
19/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	533	0	533	0	500.00
19/09/2022	2032 On 02-February-23			Bond Future	11.16	87.2384	11.1576	87.2384	18.00

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19/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	4642	5	4642	5	0.00
19/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	8013	9	8013	9	0.00
19/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	923	1	923	1	0.00
19/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	938	1	938	1	0.00
19/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	648	1	648	1	0.00
19/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	141	0	141	0	454.00
19/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	4135	5	4135	5	0.00
19/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	952	1	952	1	0.00
19/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	1103	1	1103	1	0.00
19/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1405	2	1405	2	750.00
19/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	716	1	716	1	500.00
19/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	193	0	193	0	500.00
19/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	428	1	428	1	750.00
19/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	6945	6	6945	6	0.00
19/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	9244	9	9244	9	0.00
19/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	5593	5	5593	5	0.00
19/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	3895	3	3895	3	0.00
19/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	4485	4	4485	4	454.00
19/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	4864	4	4864	4	0.00
19/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1524	1	1524	1	0.00
19/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	10117	9	10117	9	0.00
19/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	5849	5	5849	5	454.00
19/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	4903	4	4903	4	0.00
19/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	4942	4	4942	4	0.00
19/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	518	0	518	0	750.00
19/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1314	1	1314	1	500.00
19/09/2022	2032 On 04-May-23			Bond Future	11.30	84.7310	11.3048	84.7310	0.00
19/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1673	2	1673	2	400.00
19/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	2167	2	2167	2	0.00
19/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	2188	3	2188	3	0.00
19/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	2210	3	2210	3	0.00
19/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	3383	4	3383	4	400.00
19/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	10184	11	10184	11	0.00

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19/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	610	1	610	1	400.00
19/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	4269	4	4269	4	0.00
19/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	4298	4	4298	4	0.00
19/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	4327	4	4327	4	0.00
19/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	5109	5	5109	5	0.00
19/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	3066	3	3066	3	0.00
19/09/2022	2032 On 03-August-23			Bond Future	11.45	86.3802	11.4496	86.3802	2,600.00
19/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	4346	5	4346	5	0.00
19/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	4374	5	4374	5	0.00
19/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	4778	5	4778	5	5,000.00
19/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	4402	5	4402	5	0.00
19/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	2894	3	2894	3	0.00
19/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2669	2	2669	2	0.00
19/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	2913	3	2913	3	0.00
19/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	2931	3	2931	3	0.00
19/09/2022	2032 On 02-November-23			Bond Future	11.61	83.8693	11.6116	83.8693	0.00
19/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	2901	3	2901	3	0.00
19/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	2923	3	2923	3	0.00
19/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	2945	3	2945	3	0.00
19/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	4693	4	4693	4	0.00
19/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	4719	4	4719	4	0.00
19/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	4744	4	4744	4	0.00
19/09/2022	2033 On 03-November-22			Bond Future	114.44	114.6133	114.4365	114.6133	1,287.00
19/09/2022	2033 On 02-February-23			Bond Future	116.51	116.6928	116.5114	116.6928	6,141.00
19/09/2022	2033 On 04-May-23			Bond Future	117.35	117.5319	117.3471	117.5319	0.00
19/09/2022	2033 On 03-August-23			Bond Future	119.65	119.8436	119.6549	119.8436	0.00
19/09/2022	2033 On 02-November-23			Bond Future	120.51	120.7034	120.5131	120.7034	0.00
19/09/2022	2037 On 03-November-22			Bond Future	11.43	82.8909	11.4326	82.8909	65,201.00
19/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1247	2	1247	2	0.00
19/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1301	2	1301	2	0.00
19/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1273	2	1273	2	0.00
19/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	1999	2	1999	2	0.00
19/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	2032	2	2032	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
19/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	1967	2	1967	2	0.00
19/09/2022	2037 On 02-February-23			Bond Future	11.57	80.1189	11.5735	80.1189	71,397.00
19/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	1758	2	1758	2	636.00
19/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	1644	2	1644	2	0.00
19/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	4362	5	4362	5	0.00
19/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	1600	2	1600	2	0.00
19/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	1622	2	1622	2	0.00
19/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	4784	4	4784	4	0.00
19/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	4824	4	4824	4	0.00
19/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	4746	4	4746	4	0.00
19/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	4555	4	4555	4	0.00
19/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	2127	2	2127	2	636.00
19/09/2022	2037 On 04-May-23			Bond Future	11.71	81.6379	11.7089	81.6379	0.00
19/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	4006	5	4006	5	400.00
19/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	2015	2	2015	2	400.00
19/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	11153	12	11153	12	0.00
19/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	2698	3	2698	3	0.00
19/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	2673	3	2673	3	0.00
19/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	2648	3	2648	3	0.00
19/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	5008	4	5008	4	0.00
19/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	4974	4	4974	4	0.00
19/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	5991	5	5991	5	0.00
19/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	868	1	868	1	400.00
19/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	4941	4	4941	4	0.00
19/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	3606	3	3606	3	0.00
19/09/2022	2037 On 03-August-23			Bond Future	11.85	78.9693	11.8459	78.9693	0.00
19/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	5200	6	5200	6	0.00
19/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	5168	6	5168	6	0.00
19/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5136	6	5136	6	0.00
19/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	3640	3	3640	3	0.00
19/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	3618	3	3618	3	0.00
19/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	3597	3	3597	3	0.00
19/09/2022	2037 On 02-November-23			Bond Future	11.99	80.4748	11.9856	80.4748	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
19/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	3468	4	3468	4	0.00
19/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	3443	4	3443	4	0.00
19/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	3494	4	3494	4	0.00
19/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	5862	5	5862	5	0.00
19/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	5831	5	5831	5	0.00
19/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	5799	5	5799	5	0.00
19/09/2022	2038 On 03-November-22			Bond Future	129.63	129.9094	129.6268	129.9094	5,473.00
19/09/2022	2038 On 02-February-23			Bond Future	130.05	130.3373	130.0487	130.3373	0.00
19/09/2022	2038 On 04-May-23			Bond Future	132.54	132.8354	132.5405	132.8354	0.00
19/09/2022	2038 On 03-August-23			Bond Future	133.14	133.4431	133.1447	133.4431	0.00
19/09/2022	2038 On 02-November-23			Bond Future	135.71	136.0164	135.7124	136.0164	0.00
19/09/2022	2040 On 03-November-22			Bond Future	11.51	84.8775	11.5098	84.8775	52,281.00
19/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	12	0	12	0	0.00
19/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	1750	2	1750	2	0.00
19/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	133	0	133	0	1,600.00
19/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	1468	2	1468	2	0.00
19/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	282	1	282	1	0.00
19/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1160	2	1160	2	1,600.00
19/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	196	0	196	0	1,078.00
19/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	3735	5	3735	5	0.00
19/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	6260	7	6260	7	0.00
19/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	1409	2	1409	2	0.00
19/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	1438	2	1438	2	0.00
19/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	917	1	917	1	1,078.00
19/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	2914	2	2914	2	0.00
19/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	2103	2	2103	2	0.00
19/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	725	1	725	1	0.00
19/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	6223	5	6223	5	0.00
19/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	2504	2	2504	2	0.00
19/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	4973	4	4973	4	0.00
19/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	5582	5	5582	5	0.00
19/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1812	1	1812	1	0.00
19/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	246	0	246	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
19/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	2172	2	2172	2	0.00
19/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	2137	2	2137	2	0.00
19/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	9754	9	9754	9	0.00
19/09/2022	2040 On 02-February-23			Bond Future	11.65	81.8907	11.6461	81.8907	64,540.00
19/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	4763	6	4763	6	0.00
19/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	1691	2	1691	2	0.00
19/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	1714	2	1714	2	0.00
19/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	390	1	390	1	388.00
19/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	369	1	369	1	0.00
19/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	5432	6	5432	6	0.00
19/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	5553	6	5553	6	0.00
19/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	1738	2	1738	2	0.00
19/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	1908	2	1908	2	621.00
19/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1326	2	1326	2	0.00
19/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1386	2	1386	2	388.00
19/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	5821	5	5821	5	0.00
19/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	4815	4	4815	4	0.00
19/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	2201	2	2201	2	621.00
19/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	5105	4	5105	4	0.00
19/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1827	2	1827	2	388.00
19/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1879	2	1879	2	0.00
19/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	10322	9	10322	9	0.00
19/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	10121	9	10121	9	0.00
19/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	5964	5	5964	5	0.00
19/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	5148	4	5148	4	0.00
19/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	5191	5	5191	5	0.00
19/09/2022	2040 On 04-May-23			Bond Future	11.78	83.4434	11.7766	83.4434	0.00
19/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	10547	12	10547	12	0.00
19/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	3051	4	3051	4	0.00
19/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	3222	4	3222	4	486.00
19/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1463	2	1463	2	486.00
19/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1825	2	1825	2	388.00
19/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	3023	4	3023	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
19/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	722	1	722	1	388.00
19/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	7826	9	7826	9	0.00
19/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	3079	4	3079	4	0.00
19/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	5232	5	5232	5	0.00
19/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	8249	7	8249	7	0.00
19/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	2070	2	2070	2	388.00
19/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1307	1	1307	1	486.00
19/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	11511	11	11511	11	0.00
19/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	5303	5	5303	5	0.00
19/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	7315	7	7315	7	0.00
19/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	5059	4	5059	4	0.00
19/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	5267	5	5267	5	0.00
19/09/2022	2040 On 03-August-23			Bond Future	11.91	80.5596	11.9085	80.5596	0.00
19/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	5624	6	5624	6	0.00
19/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	5590	6	5590	6	0.00
19/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	5658	6	5658	6	0.00
19/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3775	3	3775	3	0.00
19/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3822	3	3822	3	0.00
19/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3798	3	3798	3	0.00
19/09/2022	2040 On 02-November-23			Bond Future	12.04	82.0954	12.0423	82.0954	0.00
19/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	3751	4	3751	4	0.00
19/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	3724	4	3724	4	0.00
19/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	3697	4	3697	4	0.00
19/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	6480	6	6480	6	0.00
19/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	6411	6	6411	6	0.00
19/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	6445	6	6445	6	0.00
19/09/2022	2044 On 03-November-22			Bond Future	11.50	81.7808	11.5003	81.7808	73,454.00
19/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	1466	2	1466	2	0.00
19/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	1496	2	1496	2	0.00
19/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	13	0	13	0	0.00
19/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	140	0	140	0	1,900.00
19/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	296	1	296	1	0.00
19/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	1527	2	1527	2	0.00

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19/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1209	2	1209	2	1,900.00
19/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	2518	2	2518	2	0.00
19/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	2147	2	2147	2	0.00
19/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	2112	2	2112	2	0.00
19/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	5039	4	5039	4	0.00
19/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	6325	5	6325	5	0.00
19/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	9988	9	9988	9	0.00
19/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	2182	2	2182	2	0.00
19/09/2022	2044 On 02-February-23			Bond Future	11.63	78.8638	11.6284	78.8638	31,719.00
19/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	1916	2	1916	2	0.00
19/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	4650	5	4650	5	0.00
19/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	1891	2	1891	2	0.00
19/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	1866	2	1866	2	0.00
19/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	5061	4	5061	4	0.00
19/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	5019	4	5019	4	0.00
19/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	2358	2	2358	2	4,000.00
19/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	4976	4	4976	4	0.00
19/09/2022	2044 On 04-May-23			Bond Future	11.75	80.3591	11.7508	80.3591	0.00
19/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	5082	6	5082	6	0.00
19/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	4220	5	4220	5	0.00
19/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	3219	4	3219	4	0.00
19/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	3190	4	3190	4	0.00
19/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	3161	4	3161	4	0.00
19/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	5292	5	5292	5	0.00
19/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	4225	4	4225	4	4,115.00
19/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	5328	5	5328	5	0.00
19/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	5257	5	5257	5	0.00
19/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	3560	3	3560	3	4,115.00
19/09/2022	2044 On 03-August-23			Bond Future	11.87	77.5405	11.8741	77.5405	0.00
19/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	5684	6	5684	6	0.00
19/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	5614	6	5614	6	0.00
19/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	5649	6	5649	6	0.00
19/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	3937	3	3937	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
19/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	3961	4	3961	4	0.00
19/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	3914	3	3914	3	0.00
19/09/2022	2044 On 02-November-23			Bond Future	12.00	79.0188	11.9988	79.0188	0.00
19/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	3813	4	3813	4	0.00
19/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	3841	4	3841	4	0.00
19/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	3869	4	3869	4	0.00
19/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	6514	6	6514	6	0.00
19/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	6549	6	6549	6	0.00
19/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	6585	6	6585	6	0.00
19/09/2022	2046 On 03-November-22			Bond Future	115.66	116.1987	115.6603	116.1987	16,413.00
19/09/2022	2046 On 02-February-23			Bond Future	117.76	118.3069	117.7574	118.3069	0.00
19/09/2022	2046 On 04-May-23			Bond Future	117.95	118.5138	117.9546	118.5138	0.00
19/09/2022	2046 On 03-August-23			Bond Future	120.27	120.8452	120.2747	120.8452	0.00
19/09/2022	2046 On 02-November-23			Bond Future	120.46	121.0365	120.4585	121.0365	0.00
19/09/2022	2050 On 03-November-22			Bond Future	118.90	118.6500	118.9003	118.6500	12,412.00
19/09/2022	2050 On 02-February-23			Bond Future	118.91	118.6580	118.9118	118.6580	0.00
19/09/2022	2050 On 04-May-23			Bond Future	121.19	120.9320	121.1900	120.9320	0.00
19/09/2022	2050 On 03-August-23			Bond Future	121.35	121.0846	121.3499	121.0846	0.00
19/09/2022	2050 On 02-November-23			Bond Future	123.69	123.4196	123.6901	123.4196	0.00
19/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	AL37 On 03-November-22			Index Future	826.80	829.5010	826.8020	829.5010	0.00
19/09/2022	AL37 On 02-February-23			Index Future	841.57	844.3490	841.5700	844.3490	0.00
19/09/2022	AL37 On 04-May-23			Index Future	857.48	860.3230	857.4780	860.3230	0.00
19/09/2022	AL37 On 03-August-23			Index Future	874.14	877.0450	874.1380	877.0450	0.00
19/09/2022	AL37 On 02-November-23			Index Future	890.81	893.7680	890.8050	893.7680	0.00
19/09/2022	AL7T On 03-November-22			Index Future	952.10	958.9540	952.1030	958.9540	0.00
19/09/2022	AL7T On 02-February-23			Index Future	969.11	976.1190	969.1090	976.1190	0.00
19/09/2022	AL7T On 04-May-23			Index Future	987.43	994.5860	987.4280	994.5860	0.00
19/09/2022	AL7T On 03-August-23			Index Future	1006.61	1013.9180	1006.6110	1013.9180	0.00
19/09/2022	AL7T On 02-November-23			Index Future	1025.81	1033.2500	1025.8050	1033.2500	0.00
19/09/2022	ALBI On 03-November-22			Index Future	837.71	845.4930	837.7080	845.4930	123.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2022	ALBI On 02-February-23			Index Future	852.67	860.6270	852.6710	860.6270	0.00
19/09/2022	ALBI On 04-May-23			Index Future	868.79	876.9090	868.7890	876.9090	0.00
19/09/2022	ALBI On 03-August-23			Index Future	885.67	893.9530	885.6680	893.9530	0.00
19/09/2022	ALBI On 02-November-23			Index Future	902.56	910.9980	902.5550	910.9980	0.00
19/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2022	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
19/09/2022	ES33 On 03-November-22			Bond Future	12.26	73.7415	12.2587	73.7415	0.00
19/09/2022	ES33 On 02-February-23			Bond Future	12.45	75.0795	12.4510	75.0795	350.00
19/09/2022	ES33 On 04-May-23			Bond Future	12.63	72.7260	12.6317	72.7260	0.00
19/09/2022	ES33 On 03-August-23			Bond Future	12.81	74.1579	12.8115	74.1579	0.00
19/09/2022	ES33 On 02-November-23			Bond Future	13.01	71.7956	13.0109	71.7956	0.00
19/09/2022	ES42 On 03-November-22			Bond Future	12.55	72.0500	12.5483	72.0500	0.00
19/09/2022	ES42 On 02-February-23			Bond Future	12.72	73.3591	12.7164	73.3591	4,769.00
19/09/2022	ES42 On 04-May-23			Bond Future	12.88	70.5031	12.8814	70.5031	0.00
19/09/2022	ES42 On 03-August-23			Bond Future	13.04	71.8924	13.0407	71.8924	0.00
19/09/2022	ES42 On 02-November-23			Bond Future	13.22	69.0169	13.2166	69.0169	0.00
19/09/2022	GOVI On 03-November-22			GOVI	825.99	833.6640	825.9860	833.6640	883.00
19/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	55560	13	55560	13	0.00
19/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	55660	13	55660	13	0.00
19/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	55760	13	55760	13	0.00
19/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-February-23			GOVI	840.74	848.5860	840.7400	848.5860	0.00
19/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	100900	2	100900	2	0.00
19/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	100800	2	100800	2	0.00
19/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	101000	2	101000	2	0.00
19/09/2022	GOVI On 04-May-23			GOVI	856.63	864.6400	856.6320	864.6400	0.00
19/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	37520	12	37520	12	0.00
19/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	37720	12	37720	12	0.00
19/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	37620	12	37620	12	0.00
19/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 03-August-23			GOVI	873.28	881.4460	873.2750	881.4460	0.00
19/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	360450	44	360450	44	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
19/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	360650	44	360650	44	0.00
19/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	360550	44	360550	44	0.00
19/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-November-23			GOVI	889.93	898.2530	889.9260	898.2530	0.00
19/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	41260	12	41260	12	0.00
19/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	41160	12	41160	12	0.00
19/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	41060	12	41060	12	0.00
19/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
19/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
19/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/09/2022	IGOV On 03-November-22			Index Future	324.47	324.6870	324.4710	324.6870	702.00
19/09/2022	IGOV On 02-February-23			Index Future	330.35	330.5780	330.3460	330.5780	0.00
19/09/2022	IGOV On 04-May-23			Index Future	336.67	336.9100	336.6690	336.9100	0.00
19/09/2022	IGOV On 03-August-23			Index Future	343.29	343.5350	343.2860	343.5350	0.00
19/09/2022	IGOV On 02-November-23			Index Future	349.91	350.1600	349.9060	350.1600	0.00
19/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
19/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
19/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/09/2022	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
19/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.91	94.1250	5.9050	94.1250	0.00
19/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.65	93.3850	6.6450	93.3850	0.00
19/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.76	93.2600	6.7600	93.2600	0.00
19/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.46	92.5750	7.4550	92.5750	68.00
19/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.56	92.4700	7.5600	92.4700	0.00
19/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	8.03	91.9900	8.0300	91.9900	0.00
19/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.10	91.8900	8.1000	91.8900	0.00
19/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.37	91.6550	8.3650	91.6550	0.00
19/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.42	91.6050	8.4150	91.6050	75.00
19/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.42	91.6000	8.4200	91.6000	272.00
19/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.41	91.6100	8.4100	91.6100	0.00
19/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.40	91.6350	8.3950	91.6350	0.00
19/09/2022	R023 On 03-November-22			Bond Future	7.14	101.6474	7.1380	101.6474	23,874.00
19/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
19/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
19/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
19/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	269	0	269	0	0.00
19/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	272	0	272	0	0.00
19/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	266	0	266	0	0.00
19/09/2022	R035 On 03-November-22			Bond Future	11.29	86.7925	11.2884	86.7925	61,647.00
19/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	8	0	8	0	582.00
19/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	85	0	85	0	976.00
19/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1200	2	1200	2	0.00
19/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1174	2	1174	2	0.00
19/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	244	0	244	0	0.00
19/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1226	2	1226	2	0.00
19/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	7645	9	7645	9	0.00
19/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	850	1	850	1	0.00
19/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	981	1	981	1	976.00
19/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	2609	2	2609	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
19/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	87	0	87	0	976.00
19/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	2035	2	2035	2	0.00
19/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	4569	4	4569	4	582.00
19/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	2101	2	2101	2	0.00
19/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	2068	2	2068	2	0.00
19/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	2382	2	2382	2	0.00
19/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	6118	5	6118	5	0.00
19/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	9192	8	9192	8	0.00
19/09/2022	R035 On 02-February-23			Bond Future	11.44	88.3460	11.4399	88.3460	106,331.00
19/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	4772	5	4772	5	0.00
19/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	9820	11	9820	11	0.00
19/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	1874	2	1874	2	976.00
19/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	1898	2	1898	2	0.00
19/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1451	2	1451	2	0.00
19/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	586	1	586	1	976.00
19/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	1046	1	1046	1	388.00
19/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1472	2	1472	2	0.00
19/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	4624	5	4624	5	0.00
19/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1493	2	1493	2	0.00
19/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	1079	1	1079	1	0.00
19/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	983	1	983	1	0.00
19/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	257	0	257	0	0.00
19/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	278	0	278	0	388.00
19/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	238	0	238	0	582.00
19/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	10270	9	10270	9	0.00
19/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	9780	9	9780	9	0.00
19/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	5952	5	5952	5	0.00
19/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	5770	5	5770	5	0.00
19/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	5680	5	5680	5	582.00
19/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	7432	7	7432	7	0.00
19/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	4760	4	4760	4	0.00
19/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	531	0	531	0	976.00
19/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	4799	4	4799	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
19/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	10024	9	10024	9	0.00
19/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	4838	4	4838	4	0.00
19/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	4095	4	4095	4	582.00
19/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	4130	4	4130	4	0.00
19/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1784	2	1784	2	388.00
19/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1852	2	1852	2	0.00
19/09/2022	R035 On 04-May-23			Bond Future	11.58	85.5181	11.5758	85.5181	0.00
19/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	2747	3	2747	3	0.00
19/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1142	1	1142	1	491.00
19/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	548	1	548	1	388.00
19/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	6727	7	6727	7	0.00
19/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	2621	3	2621	3	491.00
19/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	2696	3	2696	3	0.00
19/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	2722	3	2722	3	0.00
19/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1424	2	1424	2	388.00
19/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	9478	10	9478	10	0.00
19/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	1200	1	1200	1	491.00
19/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	7113	6	7113	6	0.00
19/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	2010	2	2010	2	388.00
19/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	4760	4	4760	4	0.00
19/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	10988	10	10988	10	0.00
19/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	7940	7	7940	7	0.00
19/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	4922	4	4922	4	0.00
19/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	4825	4	4825	4	0.00
19/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	4792	4	4792	4	0.00
19/09/2022	R035 On 03-August-23			Bond Future	11.71	87.1824	11.7109	87.1824	0.00
19/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	4962	6	4962	6	0.00
19/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	4994	6	4994	6	0.00
19/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	5025	6	5025	6	0.00
19/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	3472	3	3472	3	0.00
19/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	3493	3	3493	3	0.00
19/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	3515	3	3515	3	0.00
19/09/2022	R035 On 02-November-23			Bond Future	11.86	84.3438	11.8627	84.3438	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
19/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3395	4	3395	4	0.00
19/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3345	4	3345	4	0.00
19/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3370	4	3370	4	0.00
19/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	5777	5	5777	5	0.00
19/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	5808	5	5808	5	0.00
19/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	5746	5	5746	5	0.00
19/09/2022	R186 On 03-November-22			Bond Future	9.18	108.8036	9.1816	108.8036	63,575.00
19/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	19	0	19	0	4,310.00
19/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	112	0	112	0	0.00
19/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	424	1	424	1	0.00
19/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	102	0	102	0	0.00
19/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	107	0	107	0	0.00
19/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	2357	2	2357	2	0.00
19/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	1369	1	1369	1	4,310.00
19/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	2388	2	2388	2	0.00
19/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	2326	2	2326	2	0.00
19/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	3378	3	3378	3	0.00
19/09/2022	R186 On 02-February-23			Bond Future	9.33	105.4532	9.3346	105.4532	0.00
19/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	354	0	354	0	0.00
19/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	348	0	348	0	0.00
19/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	343	0	343	0	0.00
19/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	3719	3	3719	3	0.00
19/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	3691	3	3691	3	0.00
19/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	3662	3	3662	3	0.00
19/09/2022	R186 On 04-May-23			Bond Future	9.48	107.4510	9.4759	107.4510	0.00
19/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	941	1	941	1	0.00
19/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	929	1	929	1	0.00
19/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	951	1	951	1	0.00
19/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2943	3	2943	3	0.00
19/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2964	3	2964	3	0.00
19/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2923	3	2923	3	0.00
19/09/2022	R186 On 03-August-23			Bond Future	9.62	104.2389	9.6169	104.2389	0.00
19/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2295	3	2295	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
19/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2261	2	2261	2	0.00
19/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2278	3	2278	3	0.00
19/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1926	2	1926	2	0.00
19/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1938	2	1938	2	0.00
19/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1915	2	1915	2	0.00
19/09/2022	R186 On 02-November-23			Bond Future	9.79	106.2262	9.7941	106.2262	0.00
19/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1605	2	1605	2	0.00
19/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1592	2	1592	2	0.00
19/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1618	2	1618	2	0.00
19/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2676	2	2676	2	0.00
19/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2704	2	2704	2	0.00
19/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2690	2	2690	2	0.00
19/09/2022	R197 On 03-November-22			Bond Future	337.45	338.1663	337.4491	338.1663	831.00
19/09/2022	R197 On 02-February-23			Bond Future	334.65	335.3822	334.6494	335.3822	0.00
19/09/2022	R197 On 04-May-23			Bond Future	341.06	341.8103	341.0615	341.8103	0.00
19/09/2022	R197 On 03-August-23			Bond Future	338.54	339.2920	338.5379	339.2920	0.00
19/09/2022	R197 On 02-November-23			Bond Future	350.95	351.6219	350.9506	351.6219	0.00
19/09/2022	R202 On 03-November-22			Bond Future	250.83	250.7598	250.8333	250.7598	6,148.00
19/09/2022	R202 On 02-February-23			Bond Future	250.64	250.5718	250.6443	250.5718	460.00
19/09/2022	R202 On 04-May-23			Bond Future	255.45	255.3736	255.4461	255.3736	0.00
19/09/2022	R202 On 03-August-23			Bond Future	255.57	255.4877	255.5662	255.4877	0.00
19/09/2022	R202 On 02-November-23			Bond Future	260.49	260.4144	260.4945	260.4144	0.00
19/09/2022	R209 On 03-November-22			Bond Future	11.28	67.1899	11.2768	67.1899	19,019.00
19/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	18	0	18	0	7,750.00
19/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	816	1	816	1	0.00
19/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2064	3	2064	3	0.00
19/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	170	0	170	0	0.00
19/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	778	1	778	1	0.00
19/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	797	1	797	1	0.00
19/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
19/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	1	0	1	0	0.00
19/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	835	1	835	1	0.00
19/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	3881	5	3881	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
19/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	344	0	344	0	7,750.00
19/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	2108	2	2108	2	0.00
19/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	4294	4	4294	4	0.00
19/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	9983	9	9983	9	0.00
19/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	11551	11	11551	11	0.00
19/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	2174	2	2174	2	0.00
19/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	2207	2	2207	2	6,000.00
19/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	943	1	943	1	0.00
19/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	2141	2	2141	2	0.00
19/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	6989	6	6989	6	6,000.00
19/09/2022	R209 On 02-February-23			Bond Future	11.41	68.3926	11.4077	68.3926	2,066.00
19/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1210	2	1210	2	0.00
19/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1176	1	1176	1	0.00
19/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1193	2	1193	2	0.00
19/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	4347	4	4347	4	0.00
19/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	4419	4	4419	4	0.00
19/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	4383	4	4383	4	0.00
19/09/2022	R209 On 04-May-23			Bond Future	11.53	66.5366	11.5301	66.5366	1,250.00
19/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	6160	7	6160	7	0.00
19/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	2021	2	2021	2	0.00
19/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2255	3	2255	3	0.00
19/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2211	3	2211	3	0.00
19/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2233	3	2233	3	0.00
19/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	616	1	616	1	7,500.00
19/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	8777	8	8777	8	0.00
19/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	4394	4	4394	4	0.00
19/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	4423	4	4423	4	0.00
19/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	4364	4	4364	4	0.00
19/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	4699	4	4699	4	7,500.00
19/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1632	1	1632	1	7,500.00
19/09/2022	R209 On 03-August-23			Bond Future	11.65	67.8316	11.6490	67.8316	0.00
19/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	4438	5	4438	5	0.00
19/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	4382	5	4382	5	0.00

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19/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	4410	5	4410	5	0.00
19/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	3007	3	3007	3	0.00
19/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	3045	3	3045	3	0.00
19/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	3025	3	3025	3	0.00
19/09/2022	R209 On 02-November-23			Bond Future	11.78	65.9749	11.7794	65.9749	0.00
19/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	2972	3	2972	3	0.00
19/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	2928	3	2928	3	0.00
19/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	2950	3	2950	3	0.00
19/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	5083	5	5083	5	0.00
19/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	5111	5	5111	5	0.00
19/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	5055	5	5055	5	0.00
19/09/2022	R210 On 03-November-22			Bond Future	229.61	230.6125	229.6097	230.6125	732.00
19/09/2022	R210 On 02-February-23			Bond Future	233.77	234.7967	233.7729	234.7967	300.00
19/09/2022	R210 On 04-May-23			Bond Future	235.13	236.1726	235.1301	236.1726	0.00
19/09/2022	R210 On 03-August-23			Bond Future	239.75	240.8181	239.7545	240.8181	0.00
19/09/2022	R210 On 02-November-23			Bond Future	241.14	242.2193	241.1407	242.2193	0.00
19/09/2022	R213 On 03-November-22			Bond Future	10.88	81.0944	10.8750	81.0944	33,963.00
19/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
19/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	28	0	28	0	0.00
19/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	400	1	400	1	0.00
19/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	184	0	184	0	0.00
19/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	66	0	66	0	0.00
19/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
19/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	375	1	375	1	0.00
19/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	387	1	387	1	0.00
19/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	362	1	362	1	0.00
19/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	2746	2	2746	2	200.00
19/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	2674	2	2674	2	0.00
19/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	2710	2	2710	2	0.00
19/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	8320	8	8320	8	0.00
19/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	4353	4	4353	4	200.00
19/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	3439	3	3439	3	476.00
19/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	2639	2	2639	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
19/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	5012	4	5012	4	476.00
19/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	8636	8	8636	8	0.00
19/09/2022	R213 On 02-February-23			Bond Future	11.04	82.5460	11.0364	82.5460	0.00
19/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	1069	1	1069	1	912.00
19/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	781	1	781	1	0.00
19/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	129	0	129	0	476.00
19/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	769	1	769	1	0.00
19/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	793	1	793	1	0.00
19/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	951	1	951	1	0.00
19/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	5746	6	5746	6	0.00
19/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	559	1	559	1	0.00
19/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	720	1	720	1	912.00
19/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	4571	4	4571	4	0.00
19/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	3862	3	3862	3	0.00
19/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	4123	4	4123	4	476.00
19/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	4607	4	4607	4	0.00
19/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	9192	9	9192	9	0.00
19/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	5362	5	5362	5	476.00
19/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	4535	4	4535	4	0.00
19/09/2022	R213 On 04-May-23			Bond Future	11.18	80.5588	11.1817	80.5588	0.00
19/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	1860	2	1860	2	0.00
19/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	1842	2	1842	2	0.00
19/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	1879	2	1879	2	0.00
19/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	3803	3	3803	3	0.00
19/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	3856	3	3856	3	0.00
19/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	3830	3	3830	3	0.00
19/09/2022	R213 On 03-August-23			Bond Future	11.33	82.1263	11.3271	82.1263	0.00
19/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	3855	4	3855	4	0.00
19/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	3829	4	3829	4	0.00
19/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	3880	4	3880	4	0.00
19/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	2615	2	2615	2	0.00
19/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	2632	2	2632	2	0.00
19/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	2599	2	2599	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
19/09/2022	R213 On 02-November-23			Bond Future	11.50	80.1422	11.4950	80.1422	0.00
19/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	2536	3	2536	3	0.00
19/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	2516	3	2516	3	0.00
19/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	2555	3	2555	3	0.00
19/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	4091	4	4091	4	0.00
19/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	4136	4	4136	4	0.00
19/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	4113	4	4113	4	0.00
19/09/2022	R214 On 03-November-22			Bond Future	11.42	64.7018	11.4240	64.7018	25,440.00
19/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1297	2	1297	2	0.00
19/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1271	2	1271	2	0.00
19/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1246	2	1246	2	0.00
19/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1639	1	1639	1	0.00
19/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1666	1	1666	1	0.00
19/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1694	1	1694	1	0.00
19/09/2022	R214 On 02-February-23			Bond Future	11.55	65.8600	11.5505	65.8600	64,507.00
19/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	1616	2	1616	2	0.00
19/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1574	2	1574	2	0.00
19/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	1594	2	1594	2	0.00
19/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	4126	4	4126	4	0.00
19/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	4160	4	4160	4	0.00
19/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	4091	4	4091	4	0.00
19/09/2022	R214 On 04-May-23			Bond Future	11.66	63.8106	11.6631	63.8106	0.00
19/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	2690	3	2690	3	0.00
19/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	2641	3	2641	3	0.00
19/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	2665	3	2665	3	0.00
19/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	4199	4	4199	4	0.00
19/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	4228	4	4228	4	0.00
19/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	4170	4	4170	4	0.00
19/09/2022	R214 On 03-August-23			Bond Future	11.77	65.0524	11.7737	65.0524	0.00
19/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	4977	6	4977	6	0.00
19/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	4918	6	4918	6	0.00
19/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	4947	6	4947	6	0.00
19/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	3089	3	3089	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
19/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	3108	3	3108	3	0.00
19/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	3071	3	3071	3	0.00
19/09/2022	R214 On 02-November-23			Bond Future	11.90	62.9964	11.8964	62.9964	0.00
19/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3095	4	3095	4	0.00
19/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3140	4	3140	4	0.00
19/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3117	4	3117	4	0.00
19/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	5351	5	5351	5	0.00
19/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	5381	5	5381	5	0.00
19/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	5321	5	5321	5	0.00
19/09/2022	R248 On 03-November-22			Bond Future	11.42	80.8492	11.4211	80.8492	250,100.00
19/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	11	0	11	0	0.00
19/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	3833	5	3833	5	0.00
19/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	1452	2	1452	2	950.00
19/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	1483	2	1483	2	0.00
19/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	187	0	187	0	950.00
19/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	1514	2	1514	2	0.00
19/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1165	2	1165	2	0.00
19/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	271	1	271	1	0.00
19/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	5332	4	5332	4	0.00
19/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	2658	2	2658	2	0.00
19/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	2264	2	2264	2	0.00
19/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	2227	2	2227	2	0.00
19/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	5995	5	5995	5	0.00
19/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	761	1	761	1	0.00
19/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	10553	9	10553	9	0.00
19/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	2190	2	2190	2	0.00
19/09/2022	R248 On 02-February-23			Bond Future	11.54	82.3331	11.5418	82.3331	0.00
19/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	2080	3	2080	3	2,700.00
19/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	1974	2	1974	2	0.00
19/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	691	1	691	1	2,700.00
19/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	2000	3	2000	3	0.00
19/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	2027	3	2027	3	0.00
19/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	5143	4	5143	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
19/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	5057	4	5057	4	0.00
19/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	5186	4	5186	4	0.00
19/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	8812	8	8812	8	0.00
19/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	5230	5	5230	5	0.00
19/09/2022	R248 On 04-May-23			Bond Future	11.66	79.4356	11.6567	79.4356	0.00
19/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	3251	4	3251	4	0.00
19/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3281	4	3281	4	0.00
19/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3312	4	3312	4	0.00
19/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	5322	5	5322	5	0.00
19/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	5359	5	5359	5	0.00
19/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	5396	5	5396	5	0.00
19/09/2022	R248 On 03-August-23			Bond Future	11.77	80.9441	11.7730	80.9441	0.00
19/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	5983	7	5983	7	0.00
19/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	6019	7	6019	7	0.00
19/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	6055	7	6055	7	0.00
19/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	3985	4	3985	4	0.00
19/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	4009	4	4009	4	0.00
19/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	4033	4	4033	4	0.00
19/09/2022	R248 On 02-November-23			Bond Future	11.89	78.0694	11.8922	78.0694	0.00
19/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4009	5	4009	5	0.00
19/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	3952	5	3952	5	0.00
19/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	3981	5	3981	5	0.00
19/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	6570	6	6570	6	0.00
19/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	6644	6	6644	6	0.00
19/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	6607	6	6607	6	0.00