



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For 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
22/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	2025 On 03-November-22			Bond Future	167.21	167.1722	167.2113	167.1722	7,188.00
22/09/2022	2025 On 02-February-23			Bond Future	168.63	168.5911	168.6286	168.5911	1,936.00
22/09/2022	2025 On 04-May-23			Bond Future	172.13	172.0978	172.1344	172.0978	0.00
22/09/2022	2025 On 03-August-23			Bond Future	173.99	173.9573	173.9940	173.9573	0.00
22/09/2022	2025 On 02-November-23			Bond Future	177.55	177.5116	177.5491	177.5116	0.00
22/09/2022	2029 On 03-November-22			Bond Future	121.70	121.7733	121.6956	121.7733	1,519.00
22/09/2022	2029 On 02-February-23			Bond Future	123.97	124.0524	123.9715	124.0524	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
22/09/2022	2029 On 04-May-23			Bond Future	125.24	125.3273	125.2436	125.3273	0.00
22/09/2022	2029 On 03-August-23			Bond Future	127.89	127.9717	127.8856	127.9717	0.00
22/09/2022	2029 On 02-November-23			Bond Future	129.15	129.2334	129.1456	129.2334	0.00
22/09/2022	2030 On 03-November-22			Bond Future	10.59	89.3882	10.5923	89.3882	63,296.00
22/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	220	0	220	0	0.00
22/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	230	0	230	0	0.00
22/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	362	0	362	0	500.00
22/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	4481	5	4481	5	0.00
22/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	19	0	19	0	500.00
22/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	241	0	241	0	0.00
22/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	2517	2	2517	2	0.00
22/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	2170	2	2170	2	0.00
22/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	4200	4	4200	4	0.00
22/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	176	0	176	0	500.00
22/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	2553	2	2553	2	0.00
22/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	2590	3	2590	3	0.00
22/09/2022	2030 On 02-February-23			Bond Future	10.74	87.0337	10.7415	87.0337	5,200.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	4338	4	4338	4	5,000.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	3030	3	3030	3	0.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	3144	3	3144	3	0.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	775	1	775	1	0.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	584	1	584	1	388.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	115	0	115	0	102.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	181	0	181	0	388.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	696	1	696	1	0.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	546	1	546	1	0.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	3708	4	3708	4	5,000.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	752	1	752	1	0.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	763	1	763	1	0.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	555	1	555	1	0.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	220	0	220	0	0.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	170	0	170	0	0.00
22/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	448	0	448	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5386	5	5386	5	102.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	9186	9	9186	9	0.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	8100	8	8100	8	0.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	7915	8	7915	8	0.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	7367	7	7367	7	0.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4323	4	4323	4	102.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4077	4	4077	4	0.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1078	1	1078	1	0.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1324	1	1324	1	388.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4873	5	4873	5	0.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4723	5	4723	5	0.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4835	5	4835	5	0.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4147	4	4147	4	0.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4112	4	4112	4	0.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1382	1	1382	1	0.00
22/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	865	1	865	1	0.00
22/09/2022	2030 On 04-May-23			Bond Future	10.86	88.8276	10.8639	88.8276	0.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	7610	8	7610	8	0.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	4607	5	4607	5	0.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	5892	6	5892	6	0.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	7379	7	7379	7	0.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1909	2	1909	2	0.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	2130	2	2130	2	350.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	642	1	642	1	150.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	3807	4	3807	4	0.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1687	2	1687	2	479.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1870	2	1870	2	0.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1889	2	1889	2	0.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	710	1	710	1	479.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	807	1	807	1	388.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	333	0	333	0	388.00
22/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1058	1	1058	1	1,080.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4857	5	4857	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
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	8652	9	8652	9	0.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	6364	6	6364	6	0.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	5607	6	5607	6	0.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	6016	6	6016	6	0.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3334	3	3334	3	0.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3358	3	3358	3	0.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3613	4	3613	4	0.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1800	2	1800	2	150.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3052	3	3052	3	0.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3309	3	3309	3	0.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	721	1	721	1	479.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1038	1	1038	1	1,080.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1447	1	1447	1	388.00
22/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	682	1	682	1	350.00
22/09/2022	2030 On 03-August-23			Bond Future	10.99	86.6762	10.9918	86.6762	0.00
22/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	7287	7	7287	7	0.00
22/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	3725	4	3725	4	0.00
22/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	8231	8	8231	8	0.00
22/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	3674	4	3674	4	0.00
22/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	3699	4	3699	4	0.00
22/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	1685	2	1685	2	1,012.00
22/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	2123	2	2123	2	350.00
22/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	3555	3	3555	3	0.00
22/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2215	2	2215	2	0.00
22/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2245	2	2245	2	0.00
22/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	793	1	793	1	350.00
22/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	4184	4	4184	4	0.00
22/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	969	1	969	1	1,012.00
22/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2230	2	2230	2	0.00
22/09/2022	2030 On 02-November-23			Bond Future	11.13	88.4280	11.1335	88.4280	0.00
22/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	2362	2	2362	2	0.00
22/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	2342	2	2342	2	0.00
22/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	2323	2	2323	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
22/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	3676	4	3676	4	0.00
22/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	3654	4	3654	4	0.00
22/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	3632	4	3632	4	0.00
22/09/2022	2032 On 03-November-22			Bond Future	11.05	84.8485	11.0498	84.8485	170,384.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	180.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	3006	3	3006	3	0.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	6185	6	6185	6	0.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	446	0	446	0	0.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	462	0	462	0	750.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	2624	3	2624	3	0.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	54	0	54	0	500.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	233	0	233	0	0.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	310	0	310	0	0.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	27	0	27	0	0.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	454.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	39	0	39	0	0.00
22/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	7	0	7	0	750.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	6066	6	6066	6	0.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	5028	5	5028	5	454.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4763	5	4763	5	180.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	9278	9	9278	9	0.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	8692	9	8692	9	0.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	2868	3	2868	3	180.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	9572	9	9572	9	0.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	3165	3	3165	3	454.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4504	4	4504	4	0.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	608	1	608	1	7,500.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	2437	2	2437	2	0.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	2474	2	2474	2	0.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	98	0	98	0	750.00
22/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	497	0	497	0	500.00
22/09/2022	2032 On 02-February-23			Bond Future	11.20	86.4157	11.1983	86.4157	18.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	4394	4	4394	4	0.00
22/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	7775	8	7775	8	0.00
22/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	792	1	792	1	0.00
22/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	805	1	805	1	0.00
22/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	551	1	551	1	0.00
22/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	117	0	117	0	454.00
22/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	3889	4	3889	4	0.00
22/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	818	1	818	1	0.00
22/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	960	1	960	1	0.00
22/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	1235	1	1235	1	750.00
22/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	606	1	606	1	500.00
22/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	161	0	161	0	500.00
22/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	370	0	370	0	750.00
22/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	7090	7	7090	7	0.00
22/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	9416	9	9416	9	0.00
22/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5686	6	5686	6	0.00
22/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	3929	4	3929	4	0.00
22/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	4545	4	4545	4	454.00
22/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	4934	5	4934	5	0.00
22/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	1481	1	1481	1	0.00
22/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	10296	10	10296	10	0.00
22/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5956	6	5956	6	454.00
22/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	4974	5	4974	5	0.00
22/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5014	5	5014	5	0.00
22/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	483	0	483	0	750.00
22/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	1270	1	1270	1	500.00
22/09/2022	2032 On 04-May-23			Bond Future	11.32	84.0319	11.3189	84.0319	0.00
22/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1557	2	1557	2	400.00
22/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	2030	2	2030	2	0.00
22/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	2051	2	2051	2	0.00
22/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	2072	2	2072	2	0.00
22/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	3226	3	3226	3	400.00
22/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	10106	10	10106	10	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
22/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	600	1	600	1	400.00
22/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	4200	4	4200	4	0.00
22/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	4229	4	4229	4	0.00
22/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	4259	4	4259	4	0.00
22/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5062	5	5062	5	0.00
22/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	2977	3	2977	3	0.00
22/09/2022	2032 On 03-August-23			Bond Future	11.44	85.7885	11.4390	85.7885	2,600.00
22/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	4253	4	4253	4	0.00
22/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	4282	4	4282	4	0.00
22/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	4689	5	4689	5	5,000.00
22/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	4310	4	4310	4	0.00
22/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	2752	3	2752	3	0.00
22/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	2529	2	2529	2	0.00
22/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	2769	3	2769	3	0.00
22/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	2787	3	2787	3	0.00
22/09/2022	2032 On 02-November-23			Bond Future	11.58	83.3627	11.5797	83.3627	0.00
22/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	2840	3	2840	3	0.00
22/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	2862	3	2862	3	0.00
22/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	2884	3	2884	3	0.00
22/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	4483	4	4483	4	0.00
22/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	4509	4	4509	4	0.00
22/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	4535	4	4535	4	0.00
22/09/2022	2033 On 03-November-22			Bond Future	114.21	114.2795	114.2079	114.2795	1,287.00
22/09/2022	2033 On 02-February-23			Bond Future	116.34	116.4183	116.3437	116.4183	6,141.00
22/09/2022	2033 On 04-May-23			Bond Future	117.37	117.4473	117.3701	117.4473	0.00
22/09/2022	2033 On 03-August-23			Bond Future	119.85	119.9254	119.8461	119.9254	0.00
22/09/2022	2033 On 02-November-23			Bond Future	120.85	120.9323	120.8515	120.9323	0.00
22/09/2022	2037 On 03-November-22			Bond Future	11.48	81.7219	11.4821	81.7219	65,305.00
22/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	988	1	988	1	0.00
22/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	1037	1	1037	1	0.00
22/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	1012	1	1012	1	0.00
22/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	2028	2	2028	2	0.00
22/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	2063	2	2063	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
22/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	1993	2	1993	2	0.00
22/09/2022	2037 On 02-February-23			Bond Future	11.62	78.9754	11.6168	78.9754	76,247.00
22/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	1519	2	1519	2	636.00
22/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	1413	1	1413	1	0.00
22/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	4049	4	4049	4	0.00
22/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	1372	1	1372	1	0.00
22/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	1393	1	1393	1	0.00
22/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	4804	5	4804	5	0.00
22/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	4844	5	4844	5	0.00
22/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	4763	5	4763	5	0.00
22/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	4565	5	4565	5	0.00
22/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	2063	2	2063	2	636.00
22/09/2022	2037 On 04-May-23			Bond Future	11.73	80.6040	11.7307	80.6040	0.00
22/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	3772	4	3772	4	400.00
22/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1838	2	1838	2	400.00
22/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	11000	11	11000	11	0.00
22/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	2489	3	2489	3	0.00
22/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	2464	3	2464	3	0.00
22/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	2439	2	2439	2	0.00
22/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	4922	5	4922	5	0.00
22/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	4888	5	4888	5	0.00
22/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	5937	6	5937	6	0.00
22/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	838	1	838	1	400.00
22/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	4854	5	4854	5	0.00
22/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	3495	3	3495	3	0.00
22/09/2022	2037 On 03-August-23			Bond Future	11.85	78.0307	11.8477	78.0307	0.00
22/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	5026	5	5026	5	0.00
22/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	4994	5	4994	5	0.00
22/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	4962	5	4962	5	0.00
22/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	3477	3	3477	3	0.00
22/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	3455	3	3455	3	0.00
22/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	3433	3	3433	3	0.00
22/09/2022	2037 On 02-November-23			Bond Future	11.97	79.6077	11.9711	79.6077	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
22/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	3323	3	3323	3	0.00
22/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	3297	3	3297	3	0.00
22/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	3347	3	3347	3	0.00
22/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	5637	6	5637	6	0.00
22/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	5606	6	5606	6	0.00
22/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	5574	6	5574	6	0.00
22/09/2022	2038 On 03-November-22			Bond Future	128.81	129.8052	128.8064	129.8052	5,473.00
22/09/2022	2038 On 02-February-23			Bond Future	129.29	130.3110	129.2918	130.3110	0.00
22/09/2022	2038 On 04-May-23			Bond Future	131.98	133.0224	131.9805	133.0224	0.00
22/09/2022	2038 On 03-August-23			Bond Future	132.77	133.8363	132.7720	133.8363	0.00
22/09/2022	2038 On 02-November-23			Bond Future	135.48	136.5707	135.4848	136.5707	0.00
22/09/2022	2040 On 03-November-22			Bond Future	11.56	83.5831	11.5648	83.5831	52,365.00
22/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	5	0	5	0	0.00
22/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	1419	2	1419	2	0.00
22/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	70	0	70	0	1,600.00
22/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	1159	1	1159	1	0.00
22/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	169	0	169	0	0.00
22/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	882	1	882	1	1,600.00
22/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	111	0	111	0	1,078.00
22/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	3345	3	3345	3	0.00
22/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	5876	6	5876	6	0.00
22/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	1105	1	1105	1	0.00
22/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	1132	1	1132	1	0.00
22/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	671	1	671	1	1,078.00
22/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3014	3	3014	3	0.00
22/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	2141	2	2141	2	0.00
22/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	681	1	681	1	0.00
22/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	6505	6	6505	6	0.00
22/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	2573	2	2573	2	0.00
22/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	5207	5	5207	5	0.00
22/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	5843	6	5843	6	0.00
22/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	1828	2	1828	2	0.00
22/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	209	0	209	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
22/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	2215	2	2215	2	0.00
22/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	2178	2	2178	2	0.00
22/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	10093	10	10093	10	0.00
22/09/2022	2040 On 02-February-23			Bond Future	11.70	80.6207	11.6955	80.6207	64,540.00
22/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	4389	4	4389	4	0.00
22/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1430	1	1430	1	0.00
22/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1452	2	1452	2	0.00
22/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	306	0	306	0	388.00
22/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	288	0	288	0	0.00
22/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	5054	5	5054	5	0.00
22/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	5175	5	5175	5	0.00
22/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1473	2	1473	2	0.00
22/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1628	2	1628	2	621.00
22/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1099	1	1099	1	0.00
22/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1153	1	1153	1	388.00
22/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	5894	6	5894	6	0.00
22/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	4840	5	4840	5	0.00
22/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	2133	2	2133	2	621.00
22/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	5146	5	5146	5	0.00
22/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	1754	2	1754	2	388.00
22/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	1807	2	1807	2	0.00
22/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	10547	10	10547	10	0.00
22/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	10343	10	10343	10	0.00
22/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	6042	6	6042	6	0.00
22/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	5190	5	5190	5	0.00
22/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	5235	5	5235	5	0.00
22/09/2022	2040 On 04-May-23			Bond Future	11.81	82.2835	11.8058	82.2835	0.00
22/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	10273	10	10273	10	0.00
22/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2785	3	2785	3	0.00
22/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2951	3	2951	3	486.00
22/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1283	1	1283	1	486.00
22/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1623	2	1623	2	388.00
22/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2758	3	2758	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
22/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	631	1	631	1	388.00
22/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	7534	8	7534	8	0.00
22/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2813	3	2813	3	0.00
22/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	5143	5	5143	5	0.00
22/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	8247	8	8247	8	0.00
22/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	1956	2	1956	2	388.00
22/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	1211	1	1211	1	486.00
22/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	11598	11	11598	11	0.00
22/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	5216	5	5216	5	0.00
22/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	7290	7	7290	7	0.00
22/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	4966	5	4966	5	0.00
22/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	5179	5	5179	5	0.00
22/09/2022	2040 On 03-August-23			Bond Future	11.92	79.4949	11.9192	79.4949	0.00
22/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	5390	5	5390	5	0.00
22/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	5356	5	5356	5	0.00
22/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	5425	6	5425	6	0.00
22/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	3605	4	3605	4	0.00
22/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	3651	4	3651	4	0.00
22/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	3628	4	3628	4	0.00
22/09/2022	2040 On 02-November-23			Bond Future	12.04	81.1015	12.0379	81.1015	0.00
22/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	3550	4	3550	4	0.00
22/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	3524	4	3524	4	0.00
22/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	3497	4	3497	4	0.00
22/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	6254	6	6254	6	0.00
22/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	6184	6	6184	6	0.00
22/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	6219	6	6219	6	0.00
22/09/2022	2044 On 03-November-22			Bond Future	11.55	80.4558	11.5508	80.4558	73,425.00
22/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	1161	1	1161	1	0.00
22/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	1189	1	1189	1	0.00
22/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	5	0	5	0	0.00
22/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	74	0	74	0	1,900.00
22/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	180	0	180	0	0.00
22/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	1217	1	1217	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
22/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	929	1	929	1	1,900.00
22/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	2563	3	2563	3	0.00
22/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	2164	2	2164	2	0.00
22/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	2127	2	2127	2	0.00
22/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	5247	5	5247	5	0.00
22/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	6584	6	6584	6	0.00
22/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	10305	10	10305	10	0.00
22/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	2202	2	2202	2	0.00
22/09/2022	2044 On 02-February-23			Bond Future	11.67	77.5608	11.6736	77.5608	31,719.00
22/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1637	2	1637	2	0.00
22/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	4278	4	4278	4	0.00
22/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1614	2	1614	2	0.00
22/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1591	2	1591	2	0.00
22/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	5071	5	5071	5	0.00
22/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	5027	5	5027	5	0.00
22/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	2270	2	2270	2	4,000.00
22/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	4982	5	4982	5	0.00
22/09/2022	2044 On 04-May-23			Bond Future	11.78	79.1605	11.7769	79.1605	0.00
22/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	4779	5	4779	5	0.00
22/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	3925	4	3925	4	0.00
22/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	2944	3	2944	3	0.00
22/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	2916	3	2916	3	0.00
22/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	2888	3	2888	3	0.00
22/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	5180	5	5180	5	0.00
22/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	4092	4	4092	4	4,115.00
22/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	5217	5	5217	5	0.00
22/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	5144	5	5144	5	0.00
22/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	3418	3	3418	3	4,115.00
22/09/2022	2044 On 03-August-23			Bond Future	11.88	76.4319	11.8826	76.4319	0.00
22/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	5443	6	5443	6	0.00
22/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	5373	5	5373	5	0.00
22/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	5408	5	5408	5	0.00
22/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	3749	4	3749	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
22/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	3773	4	3773	4	0.00
22/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	3725	4	3725	4	0.00
22/09/2022	2044 On 02-November-23			Bond Future	11.99	77.9766	11.9930	77.9766	0.00
22/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	3604	4	3604	4	0.00
22/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	3631	4	3631	4	0.00
22/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	3659	4	3659	4	0.00
22/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	6269	6	6269	6	0.00
22/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	6305	6	6305	6	0.00
22/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	6341	6	6341	6	0.00
22/09/2022	2046 On 03-November-22			Bond Future	114.53	115.5348	114.5304	115.5348	16,413.00
22/09/2022	2046 On 02-February-23			Bond Future	116.67	117.6971	116.6722	117.6971	0.00
22/09/2022	2046 On 04-May-23			Bond Future	117.05	118.0950	117.0477	118.0950	0.00
22/09/2022	2046 On 03-August-23			Bond Future	119.52	120.5873	119.5175	120.5873	0.00
22/09/2022	2046 On 02-November-23			Bond Future	119.83	120.9249	119.8333	120.9249	0.00
22/09/2022	2050 On 03-November-22			Bond Future	118.45	118.4191	118.4532	118.4191	12,412.00
22/09/2022	2050 On 02-February-23			Bond Future	118.53	118.4942	118.5274	118.4942	0.00
22/09/2022	2050 On 04-May-23			Bond Future	120.99	120.9593	120.9920	120.9593	0.00
22/09/2022	2050 On 03-August-23			Bond Future	121.33	121.2978	121.3306	121.2978	0.00
22/09/2022	2050 On 02-November-23			Bond Future	123.81	123.7760	123.8096	123.7760	0.00
22/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	AL37 On 03-November-22			Index Future	826.19	827.2260	826.1920	827.2260	0.00
22/09/2022	AL37 On 02-February-23			Index Future	841.44	842.5050	841.4410	842.5050	0.00
22/09/2022	AL37 On 04-May-23			Index Future	858.73	859.8200	858.7250	859.8200	0.00
22/09/2022	AL37 On 03-August-23			Index Future	876.64	877.7610	876.6400	877.7610	0.00
22/09/2022	AL37 On 02-November-23			Index Future	894.36	895.5070	894.3640	895.5070	0.00
22/09/2022	AL7T On 03-November-22			Index Future	949.06	950.1930	949.0550	950.1930	0.00
22/09/2022	AL7T On 02-February-23			Index Future	966.57	967.7430	966.5710	967.7430	0.00
22/09/2022	AL7T On 04-May-23			Index Future	986.43	987.6310	986.4250	987.6310	0.00
22/09/2022	AL7T On 03-August-23			Index Future	1007.01	1008.2400	1007.0050	1008.2400	0.00
22/09/2022	AL7T On 02-November-23			Index Future	1027.36	1028.6240	1027.3640	1028.6240	0.00
22/09/2022	ALBI On 03-November-22			Index Future	834.97	836.1020	834.9710	836.1020	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
22/09/2022	ALBI On 02-February-23			Index Future	850.38	851.5450	850.3810	851.5450	0.00
22/09/2022	ALBI On 04-May-23			Index Future	867.85	869.0450	867.8490	869.0450	0.00
22/09/2022	ALBI On 03-August-23			Index Future	885.96	887.1790	885.9550	887.1790	0.00
22/09/2022	ALBI On 02-November-23			Index Future	903.87	905.1160	903.8670	905.1160	0.00
22/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2022	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
22/09/2022	ES33 On 03-November-22			Bond Future	12.32	72.7945	12.3153	72.7945	0.00
22/09/2022	ES33 On 02-February-23			Bond Future	12.50	74.1569	12.5011	74.1569	350.00
22/09/2022	ES33 On 04-May-23			Bond Future	12.66	71.9044	12.6575	71.9044	0.00
22/09/2022	ES33 On 03-August-23			Bond Future	12.81	73.4235	12.8150	73.4235	0.00
22/09/2022	ES33 On 02-November-23			Bond Future	13.00	71.1287	12.9955	71.1287	0.00
22/09/2022	ES42 On 03-November-22			Bond Future	12.60	70.9160	12.5961	70.9160	0.00
22/09/2022	ES42 On 02-February-23			Bond Future	12.76	72.2449	12.7586	72.2449	4,769.00
22/09/2022	ES42 On 04-May-23			Bond Future	12.90	69.4852	12.9027	69.4852	0.00
22/09/2022	ES42 On 03-August-23			Bond Future	13.04	70.9549	13.0433	70.9549	0.00
22/09/2022	ES42 On 02-November-23			Bond Future	13.20	68.1418	13.2032	68.1418	0.00
22/09/2022	GOVI On 03-November-22			GOVI	823.29	824.4030	823.2850	824.4030	867.00
22/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	28550	4	28550	4	0.00
22/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	28650	4	28650	4	0.00
22/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	28750	4	28750	4	0.00
22/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 02-February-23			GOVI	838.48	839.6300	838.4790	839.6300	0.00
22/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	123510	11	123510	11	0.00
22/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	123410	11	123410	11	0.00
22/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	123610	11	123610	11	0.00
22/09/2022	GOVI On 04-May-23			GOVI	855.70	856.8860	855.7030	856.8860	0.00
22/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	28230	4	28230	4	0.00
22/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	28430	4	28430	4	0.00
22/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	28330	4	28330	4	0.00
22/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 03-August-23			GOVI	873.56	874.7660	873.5550	874.7660	0.00
22/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	363250	38	363250	38	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
22/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	363450	38	363450	38	0.00
22/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	363350	38	363350	38	0.00
22/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 02-November-23			GOVI	891.22	892.4520	891.2170	892.4520	0.00
22/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	54170	7	54170	7	0.00
22/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	54070	7	54070	7	0.00
22/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	53970	7	53970	7	0.00
22/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
22/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	0	0	0	0	0.00
22/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/09/2022	IGOV On 03-November-22			Index Future	323.57	324.2250	323.5700	324.2250	702.00
22/09/2022	IGOV On 02-February-23			Index Future	329.62	330.2930	329.6210	330.2930	0.00
22/09/2022	IGOV On 04-May-23			Index Future	336.47	337.1590	336.4690	337.1590	0.00
22/09/2022	IGOV On 03-August-23			Index Future	343.57	344.2700	343.5650	344.2700	0.00
22/09/2022	IGOV On 02-November-23			Index Future	350.59	351.3050	350.5860	351.3050	0.00
22/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
22/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
22/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
22/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
22/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	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
22/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.56	93.4250	6.5550	93.4250	0.00
22/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.74	93.2500	6.7400	93.2500	0.00
22/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.37	92.5850	7.3650	92.5850	68.00
22/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.48	92.4900	7.4800	92.4900	0.00
22/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.94	92.0400	7.9400	92.0400	0.00
22/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.03	91.9700	8.0250	91.9700	0.00
22/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.28	91.7250	8.2800	91.7250	0.00
22/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.32	91.6650	8.3200	91.6650	75.00
22/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.36	91.6700	8.3550	91.6700	272.00
22/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.36	91.6600	8.3600	91.6600	0.00
22/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.33	91.6950	8.3300	91.6950	0.00
22/09/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.43	91.6180	8.4250	91.6180	0.00
22/09/2022	R023 On 03-November-22			Bond Future	7.08	101.6657	7.0795	101.6657	23,874.00
22/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
22/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
22/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
22/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	251	0	251	0	0.00
22/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	254	0	254	0	0.00
22/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	248	0	248	0	0.00
22/09/2022	R035 On 03-November-22			Bond Future	11.35	85.5824	11.3473	85.5824	61,647.00
22/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	3	0	3	0	582.00
22/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	42	0	42	0	976.00
22/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	930	1	930	1	0.00
22/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	907	1	907	1	0.00
22/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	146	0	146	0	0.00
22/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	953	1	953	1	0.00
22/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	7287	7	7287	7	0.00
22/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	623	1	623	1	0.00
22/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	736	1	736	1	976.00
22/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	2723	3	2723	3	582.00
22/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	70	0	70	0	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	2104	2	2104	2	0.00
22/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	4813	5	4813	5	582.00
22/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	2175	2	2175	2	0.00
22/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	2139	2	2139	2	0.00
22/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	2478	2	2478	2	0.00
22/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	6416	6	6416	6	0.00
22/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	9528	9	9528	9	0.00
22/09/2022	R035 On 02-February-23			Bond Future	11.49	87.1632	11.4927	87.1632	106,331.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	4428	5	4428	5	0.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	9483	10	9483	10	0.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1614	2	1614	2	976.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1636	2	1636	2	0.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1227	1	1227	1	0.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	477	0	477	0	976.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	861	1	861	1	388.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1245	1	1245	1	0.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	4282	4	4282	4	0.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1264	1	1264	1	0.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	891	1	891	1	0.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	804	1	804	1	0.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	200	0	200	0	0.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	217	0	217	0	388.00
22/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	184	0	184	0	582.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	10515	10	10515	10	0.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	10018	10	10018	10	0.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	6072	6	6072	6	0.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5884	6	5884	6	0.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5791	6	5791	6	582.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	7622	8	7622	8	0.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4830	5	4830	5	0.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	492	0	492	0	976.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4872	5	4872	5	0.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	10265	10	10265	10	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
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4913	5	4913	5	0.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4132	4	4132	4	582.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	4169	4	4169	4	0.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	1739	2	1739	2	388.00
22/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	1809	2	1809	2	0.00
22/09/2022	R035 On 04-May-23			Bond Future	11.61	84.4515	11.6057	84.4515	0.00
22/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	2523	3	2523	3	0.00
22/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1012	1	1012	1	491.00
22/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	483	1	483	1	388.00
22/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	6475	7	6475	7	0.00
22/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	2401	2	2401	2	491.00
22/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	2474	3	2474	3	0.00
22/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	2499	3	2499	3	0.00
22/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1265	1	1265	1	388.00
22/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	9241	9	9241	9	0.00
22/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	1129	1	1129	1	491.00
22/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	7120	7	7120	7	0.00
22/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	1925	2	1925	2	388.00
22/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	4702	5	4702	5	0.00
22/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	11089	11	11089	11	0.00
22/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	7976	8	7976	8	0.00
22/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	4868	5	4868	5	0.00
22/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	4768	5	4768	5	0.00
22/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	4735	5	4735	5	0.00
22/09/2022	R035 On 03-August-23			Bond Future	11.72	86.2166	11.7197	86.2166	0.00
22/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	4777	5	4777	5	0.00
22/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	4809	5	4809	5	0.00
22/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	4840	5	4840	5	0.00
22/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	3335	3	3335	3	0.00
22/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	3356	3	3356	3	0.00
22/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	3378	3	3378	3	0.00
22/09/2022	R035 On 02-November-23			Bond Future	11.85	83.4545	11.8541	83.4545	0.00
22/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	3241	3	3241	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
22/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	3193	3	3193	3	0.00
22/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	3217	3	3217	3	0.00
22/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	5578	6	5578	6	0.00
22/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	5610	6	5610	6	0.00
22/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	5547	5	5547	5	0.00
22/09/2022	R186 On 03-November-22			Bond Future	9.20	108.5025	9.2007	108.5025	63,332.00
22/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	4	0	4	0	4,310.00
22/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	54	0	54	0	0.00
22/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	315	0	315	0	0.00
22/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	47	0	47	0	0.00
22/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	51	0	51	0	0.00
22/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	2367	2	2367	2	0.00
22/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	1327	1	1327	1	4,310.00
22/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	2399	2	2399	2	0.00
22/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	2335	2	2335	2	0.00
22/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3429	3	3429	3	0.00
22/09/2022	R186 On 02-February-23			Bond Future	9.34	105.2070	9.3368	105.2070	0.00
22/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	327	0	327	0	0.00
22/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	322	0	322	0	0.00
22/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	316	0	316	0	0.00
22/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	3699	4	3699	4	0.00
22/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	3671	4	3671	4	0.00
22/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	3643	4	3643	4	0.00
22/09/2022	R186 On 04-May-23			Bond Future	9.42	107.3738	9.4219	107.3738	0.00
22/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	938	1	938	1	0.00
22/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	927	1	927	1	0.00
22/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	948	1	948	1	0.00
22/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	2775	3	2775	3	0.00
22/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	2796	3	2796	3	0.00
22/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	2754	3	2754	3	0.00
22/09/2022	R186 On 03-August-23			Bond Future	9.51	104.3110	9.5058	104.3110	0.00
22/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	2362	2	2362	2	0.00
22/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	2327	2	2327	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
22/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	2344	2	2344	2	0.00
22/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	1673	2	1673	2	0.00
22/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	1684	2	1684	2	0.00
22/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	1662	2	1662	2	0.00
22/09/2022	R186 On 02-November-23			Bond Future	9.63	106.4193	9.6278	106.4193	0.00
22/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1682	2	1682	2	0.00
22/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1667	2	1667	2	0.00
22/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1696	2	1696	2	0.00
22/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2309	2	2309	2	0.00
22/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2335	2	2335	2	0.00
22/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2322	2	2322	2	0.00
22/09/2022	R197 On 03-November-22			Bond Future	337.48	337.4104	337.4799	337.4104	831.00
22/09/2022	R197 On 02-February-23			Bond Future	334.88	334.8175	334.8837	334.8175	0.00
22/09/2022	R197 On 04-May-23			Bond Future	341.85	341.7838	341.8480	341.7838	0.00
22/09/2022	R197 On 03-August-23			Bond Future	339.87	339.8013	339.8655	339.8013	0.00
22/09/2022	R197 On 02-November-23			Bond Future	346.81	346.7436	346.8092	346.7436	0.00
22/09/2022	R202 On 03-November-22			Bond Future	250.46	250.7261	250.4602	250.7261	6,148.00
22/09/2022	R202 On 02-February-23			Bond Future	250.41	250.6872	250.4128	250.6872	460.00
22/09/2022	R202 On 04-May-23			Bond Future	255.62	255.9016	255.6190	255.9016	0.00
22/09/2022	R202 On 03-August-23			Bond Future	256.13	256.4172	256.1277	256.4172	0.00
22/09/2022	R202 On 02-November-23			Bond Future	261.36	261.6561	261.3609	261.6561	0.00
22/09/2022	R209 On 03-November-22			Bond Future	11.34	66.1499	11.3373	66.1499	19,159.00
22/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	8	0	8	0	7,750.00
22/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	604	1	604	1	0.00
22/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	1757	2	1757	2	0.00
22/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	97	0	97	0	0.00
22/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	571	1	571	1	0.00
22/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	587	1	587	1	0.00
22/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	6,000.00
22/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
22/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	621	1	621	1	0.00
22/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	3549	4	3549	4	0.00
22/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	319	0	319	0	7,750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	2199	2	2199	2	0.00
22/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	4527	4	4527	4	0.00
22/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	10288	10	10288	10	0.00
22/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	11857	12	11857	12	0.00
22/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	2270	2	2270	2	0.00
22/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	2306	2	2306	2	6,000.00
22/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	942	1	942	1	0.00
22/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	2235	2	2235	2	0.00
22/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	7286	7	7286	7	6,000.00
22/09/2022	R209 On 02-February-23			Bond Future	11.46	67.3716	11.4627	67.3716	2,066.00
22/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	1015	1	1015	1	0.00
22/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	984	1	984	1	0.00
22/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	1000	1	1000	1	0.00
22/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	4426	4	4426	4	0.00
22/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	4502	4	4502	4	0.00
22/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	4464	4	4464	4	0.00
22/09/2022	R209 On 04-May-23			Bond Future	11.57	65.6049	11.5651	65.6049	1,250.00
22/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	5920	6	5920	6	0.00
22/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1828	2	1828	2	0.00
22/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	2052	2	2052	2	0.00
22/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	2010	2	2010	2	0.00
22/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	2031	2	2031	2	0.00
22/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	545	1	545	1	7,500.00
22/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	8877	9	8877	9	0.00
22/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	4363	4	4363	4	0.00
22/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	4394	4	4394	4	0.00
22/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	4332	4	4332	4	0.00
22/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	4676	5	4676	5	7,500.00
22/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	1564	2	1564	2	7,500.00
22/09/2022	R209 On 03-August-23			Bond Future	11.67	66.9762	11.6657	66.9762	0.00
22/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	4250	4	4250	4	0.00
22/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	4195	4	4195	4	0.00
22/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	4223	4	4223	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
22/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	2900	3	2900	3	0.00
22/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	2938	3	2938	3	0.00
22/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	2919	3	2919	3	0.00
22/09/2022	R209 On 02-November-23			Bond Future	11.78	65.1786	11.7808	65.1786	0.00
22/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	2820	3	2820	3	0.00
22/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	2777	3	2777	3	0.00
22/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	2799	3	2799	3	0.00
22/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	4938	5	4938	5	0.00
22/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	4966	5	4966	5	0.00
22/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	4910	5	4910	5	0.00
22/09/2022	R210 On 03-November-22			Bond Future	230.88	230.8257	230.8814	230.8257	732.00
22/09/2022	R210 On 02-February-23			Bond Future	235.20	235.1457	235.1993	235.1457	300.00
22/09/2022	R210 On 04-May-23			Bond Future	236.98	236.9281	236.9804	236.9281	0.00
22/09/2022	R210 On 03-August-23			Bond Future	241.98	241.9276	241.9801	241.9276	0.00
22/09/2022	R210 On 02-November-23			Bond Future	243.70	243.6476	243.7014	243.6476	0.00
22/09/2022	R213 On 03-November-22			Bond Future	10.93	80.3022	10.9328	80.3022	33,963.00
22/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	200.00
22/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	3	0	3	0	0.00
22/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	175	0	175	0	0.00
22/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	46	0	46	0	0.00
22/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	7	0	7	0	0.00
22/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	476.00
22/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	157	0	157	0	0.00
22/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	166	0	166	0	0.00
22/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	149	0	149	0	0.00
22/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	2799	3	2799	3	200.00
22/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	2720	3	2720	3	0.00
22/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	2759	3	2759	3	0.00
22/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	8587	8	8587	8	0.00
22/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	4561	4	4561	4	200.00
22/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	3568	3	3568	3	476.00
22/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	2681	3	2681	3	0.00
22/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	5254	5	5254	5	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	8903	9	8903	9	0.00
22/09/2022	R213 On 02-February-23			Bond Future	11.09	81.7854	11.0868	81.7854	0.00
22/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	917	1	917	1	912.00
22/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	662	1	662	1	0.00
22/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	108	0	108	0	476.00
22/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	651	1	651	1	0.00
22/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	673	1	673	1	0.00
22/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	813	1	813	1	0.00
22/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	5488	6	5488	6	0.00
22/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	462	0	462	0	0.00
22/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	689	1	689	1	912.00
22/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4678	5	4678	5	0.00
22/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	3937	4	3937	4	0.00
22/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4211	4	4211	4	476.00
22/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4715	5	4715	5	0.00
22/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	9398	9	9398	9	0.00
22/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5491	5	5491	5	476.00
22/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4641	5	4641	5	0.00
22/09/2022	R213 On 04-May-23			Bond Future	11.20	79.9146	11.2046	79.9146	0.00
22/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1726	2	1726	2	0.00
22/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1709	2	1709	2	0.00
22/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1744	2	1744	2	0.00
22/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	3769	4	3769	4	0.00
22/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	3824	4	3824	4	0.00
22/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	3796	4	3796	4	0.00
22/09/2022	R213 On 03-August-23			Bond Future	11.32	81.5844	11.3242	81.5844	0.00
22/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	3756	4	3756	4	0.00
22/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	3730	4	3730	4	0.00
22/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	3781	4	3781	4	0.00
22/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	2504	2	2504	2	0.00
22/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	2520	2	2520	2	0.00
22/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	2488	2	2488	2	0.00
22/09/2022	R213 On 02-November-23			Bond Future	11.47	79.6805	11.4703	79.6805	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
22/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	2479	3	2479	3	0.00
22/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	2459	3	2459	3	0.00
22/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	2498	3	2498	3	0.00
22/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	3930	4	3930	4	0.00
22/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	3977	4	3977	4	0.00
22/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	3954	4	3954	4	0.00
22/09/2022	R214 On 03-November-22			Bond Future	11.47	63.5841	11.4747	63.5841	24,771.00
22/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	1042	1	1042	1	0.00
22/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	1018	1	1018	1	0.00
22/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	995	1	995	1	0.00
22/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	1651	2	1651	2	0.00
22/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	1681	2	1681	2	0.00
22/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	1711	2	1711	2	0.00
22/09/2022	R214 On 02-February-23			Bond Future	11.60	64.7585	11.5961	64.7585	64,507.00
22/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	1382	1	1382	1	0.00
22/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	1343	1	1343	1	0.00
22/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	1363	1	1363	1	0.00
22/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	4131	4	4131	4	0.00
22/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	4167	4	4167	4	0.00
22/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	4095	4	4095	4	0.00
22/09/2022	R214 On 04-May-23			Bond Future	11.69	62.7914	11.6901	62.7914	0.00
22/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	2469	3	2469	3	0.00
22/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	2422	2	2422	2	0.00
22/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	2445	2	2445	2	0.00
22/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	4118	4	4118	4	0.00
22/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	4148	4	4148	4	0.00
22/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	4088	4	4088	4	0.00
22/09/2022	R214 On 03-August-23			Bond Future	11.78	64.1037	11.7838	64.1037	0.00
22/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	4779	5	4779	5	0.00
22/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	4721	5	4721	5	0.00
22/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	4750	5	4750	5	0.00
22/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	2943	3	2943	3	0.00
22/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	2962	3	2962	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
22/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	2925	3	2925	3	0.00
22/09/2022	R214 On 02-November-23			Bond Future	11.89	62.1002	11.8927	62.1002	0.00
22/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	2934	3	2934	3	0.00
22/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	2978	3	2978	3	0.00
22/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	2956	3	2956	3	0.00
22/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	5171	5	5171	5	0.00
22/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	5201	5	5201	5	0.00
22/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	5140	5	5140	5	0.00
22/09/2022	R248 On 03-November-22			Bond Future	11.47	79.4452	11.4721	79.4452	248,902.00
22/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	4	0	4	0	0.00
22/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	3436	4	3436	4	0.00
22/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	1138	1	1138	1	950.00
22/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	1166	1	1166	1	0.00
22/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	102	0	102	0	950.00
22/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	1194	1	1194	1	0.00
22/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	881	1	881	1	0.00
22/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	160	0	160	0	0.00
22/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	5559	5	5559	5	0.00
22/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	2712	3	2712	3	0.00
22/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	2288	2	2288	2	0.00
22/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	2248	2	2248	2	0.00
22/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	6248	6	6248	6	0.00
22/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	703	1	703	1	0.00
22/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	10884	11	10884	11	0.00
22/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	2209	2	2209	2	0.00
22/09/2022	R248 On 02-February-23			Bond Future	11.59	80.9494	11.5877	80.9494	0.00
22/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1771	2	1771	2	2,700.00
22/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1672	2	1672	2	0.00
22/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	540	1	540	1	2,700.00
22/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1697	2	1697	2	0.00
22/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1721	2	1721	2	0.00
22/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	5136	5	5136	5	0.00
22/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	5047	5	5047	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
22/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	5181	5	5181	5	0.00
22/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	8959	9	8959	9	0.00
22/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	5227	5	5227	5	0.00
22/09/2022	R248 On 04-May-23			Bond Future	11.68	78.1543	11.6843	78.1543	0.00
22/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	2959	3	2959	3	0.00
22/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	2988	3	2988	3	0.00
22/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	3018	3	3018	3	0.00
22/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	5204	5	5204	5	0.00
22/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	5242	5	5242	5	0.00
22/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	5280	5	5280	5	0.00
22/09/2022	R248 On 03-August-23			Bond Future	11.78	79.7503	11.7837	79.7503	0.00
22/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	5710	6	5710	6	0.00
22/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	5746	6	5746	6	0.00
22/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	5782	6	5782	6	0.00
22/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	3780	4	3780	4	0.00
22/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	3803	4	3803	4	0.00
22/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	3827	4	3827	4	0.00
22/09/2022	R248 On 02-November-23			Bond Future	11.89	76.9404	11.8892	76.9404	0.00
22/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	3782	4	3782	4	0.00
22/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	3727	4	3727	4	0.00
22/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	3754	4	3754	4	0.00
22/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	6324	6	6324	6	0.00
22/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	6400	6	6400	6	0.00
22/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	6362	6	6362	6	0.00