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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/09/2022 TO: 26/09/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	2025 On 03-November-22			Bond Future	165.82	166.9854	165.8216	166.9854	7,188.00
26/09/2022	2025 On 02-February-23			Bond Future	167.21	168.3946	167.2074	168.3946	232.00
26/09/2022	2025 On 04-May-23			Bond Future	170.68	171.8938	170.6803	171.8938	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	2025 On 03-August-23			Bond Future	172.51	173.7456	172.5086	173.7456	0.00
26/09/2022	2025 On 02-November-23			Bond Future	176.03	177.2958	176.0335	177.2958	0.00
26/09/2022	2029 On 03-November-22			Bond Future	120.16	121.7280	120.1582	121.7280	1,099.00
26/09/2022	2029 On 02-February-23			Bond Future	122.40	124.0028	122.4021	124.0028	728.00
26/09/2022	2029 On 04-May-23			Bond Future	123.64	125.2727	123.6385	125.2727	0.00
26/09/2022	2029 On 03-August-23			Bond Future	126.25	127.9150	126.2459	127.9150	0.00
26/09/2022	2029 On 02-November-23			Bond Future	127.47	129.1734	127.4729	129.1734	0.00
26/09/2022	2030 On 03-November-22			Bond Future	10.95	88.1373	87.6686	88.1373	62,486.00
26/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	41	0	0	0	0.00
26/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	85	0	0	0	500.00
26/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	3066	3	3	3	0.00
26/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	44	0	0	0	0.00
26/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	47	0	0	0	0.00
26/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	1	0	0	0	500.00
26/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	5795	5	6	5	0.00
26/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	3935	4	4	4	0.00
26/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	3505	3	4	3	0.00
26/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	3979	4	4	4	0.00
26/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	372	0	0	0	500.00
26/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	4023	4	4	4	0.00
26/09/2022	2030 On 02-February-23			Bond Future	11.12	85.7572	85.2787	85.7572	5,200.00
26/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	3160	3	3	3	5,000.00
26/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	2055	2	2	2	0.00
26/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	2148	2	2	2	0.00
26/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	404	1	0	1	0.00
26/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	290	0	0	0	388.00
26/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	47	0	0	0	102.00
26/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	77	0	0	0	388.00
26/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	356	0	0	0	0.00
26/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	268	0	0	0	0.00
26/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	2619	3	3	3	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	390	0	0	0	0.00
26/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	397	0	0	0	0.00
26/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	273	0	0	0	0.00
26/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	96	0	0	0	0.00
26/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	72	0	0	0	0.00
26/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	213	0	0	0	0.00
26/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	6796	6	7	6	102.00
26/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	10762	10	11	10	0.00
26/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	9646	9	10	9	0.00
26/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	9455	9	9	9	0.00
26/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	8887	8	9	8	0.00
26/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	5627	5	6	5	102.00
26/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	5351	5	5	5	0.00
26/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	1632	1	2	1	0.00
26/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1972	2	2	2	388.00
26/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	6239	6	6	6	0.00
26/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	6073	6	6	6	0.00
26/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	6197	6	6	6	0.00
26/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	5429	5	5	5	0.00
26/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	5390	5	5	5	0.00
26/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	2051	2	2	2	0.00
26/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	1331	1	1	1	0.00
26/09/2022	2030 On 04-May-23			Bond Future	11.26	87.5231	87.0339	87.5231	0.00
26/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	6231	7	6	7	0.00
26/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	3497	4	3	4	0.00
26/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	4645	5	5	5	0.00
26/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	6015	6	6	6	0.00
26/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	1257	1	1	1	0.00
26/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	1428	2	1	2	350.00
26/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	363	0	0	0	150.00
26/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	2803	3	3	3	0.00
26/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	1089	1	1	1	479.00
26/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	1228	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	1242	1	1	1	0.00
26/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	406	0	0	0	479.00
26/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	468	1	0	1	388.00
26/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	176	0	0	0	388.00
26/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	638	1	1	1	1,080.00
26/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	6117	6	6	6	0.00
26/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	10175	10	10	10	0.00
26/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	7765	7	8	7	0.00
26/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	6948	7	7	7	0.00
26/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	7392	7	7	7	0.00
26/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	4366	4	4	4	0.00
26/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	4395	4	4	4	0.00
26/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	4696	4	5	4	0.00
26/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	2475	2	2	2	150.00
26/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	4029	4	4	4	0.00
26/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	4338	4	4	4	0.00
26/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	1037	1	1	1	479.00
26/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	1471	1	1	1	1,080.00
26/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	2016	2	2	2	388.00
26/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	983	1	1	1	350.00
26/09/2022	2030 On 03-August-23			Bond Future	11.41	85.3438	84.8440	85.3438	0.00
26/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	5951	6	6	6	0.00
26/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	2759	3	3	3	0.00
26/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	6833	7	7	7	0.00
26/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	2715	3	3	3	0.00
26/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	1109	1	1	1	1,012.00
26/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	1445	2	1	2	350.00
26/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	2737	3	3	3	0.00
26/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2964	3	3	3	0.00
26/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	4593	4	5	4	0.00
26/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	3002	3	3	3	0.00
26/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	1111	1	1	1	350.00
26/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	5324	5	5	5	0.00

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26/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	1349	1	1	1	1,012.00
26/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2983	3	3	3	0.00
26/09/2022	2030 On 02-November-23			Bond Future	11.57	87.0687	86.5588	87.0687	0.00
26/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	1646	2	2	2	0.00
26/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	1630	2	2	2	0.00
26/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	1615	2	2	2	0.00
26/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	4718	4	5	4	0.00
26/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	4692	4	5	4	0.00
26/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	4667	4	5	4	0.00
26/09/2022	2032 On 03-November-22			Bond Future	11.41	83.4208	82.9476	83.4208	161,714.00
26/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
26/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
26/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	1709	2	2	2	0.00
26/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	4499	5	4	5	0.00
26/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	113	0	0	0	0.00
26/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	119	0	0	0	750.00
26/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	1415	2	1	2	0.00
26/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	5	0	0	0	500.00
26/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	67	0	0	0	0.00
26/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	2	0	0	0	0.00
26/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	44	0	0	0	0.00
26/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
26/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
26/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	3	0	0	0	0.00
26/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	6534	6	7	6	180.00
26/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	7866	7	8	7	0.00
26/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	6809	6	7	6	454.00
26/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	11084	11	11	11	0.00
26/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	10498	10	10	10	0.00
26/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	4431	4	4	4	180.00
26/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	11378	11	11	11	0.00
26/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	4783	4	5	4	454.00

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26/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	6261	6	6	6	0.00
26/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	1205	1	1	1	7,500.00
26/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	3900	4	4	4	0.00
26/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	3947	4	4	4	0.00
26/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	219	0	0	0	750.00
26/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	1006	1	1	1	500.00
26/09/2022	2032 On 02-February-23			Bond Future	11.57	84.9593	84.4762	84.9593	18.00
26/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	3160	3	3	3	0.00
26/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	6203	7	6	7	0.00
26/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	410	1	0	1	0.00
26/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	418	1	0	1	0.00
26/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	268	0	0	0	0.00
26/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	46	0	0	0	454.00
26/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	2732	3	3	3	0.00
26/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	427	1	0	1	0.00
26/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	515	1	1	1	0.00
26/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	694	1	1	1	750.00
26/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	299	0	0	0	500.00
26/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	66	0	0	0	500.00
26/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	170	0	0	0	750.00
26/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	8732	8	9	8	0.00
26/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	11163	11	11	11	0.00
26/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	7221	7	7	7	0.00
26/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	5230	5	5	5	0.00
26/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	5942	6	6	6	454.00
26/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	6384	6	6	6	0.00
26/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	2166	2	2	2	0.00
26/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	12066	12	12	12	0.00
26/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	7515	7	8	7	454.00
26/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	6429	6	6	6	0.00
26/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	6474	6	6	6	0.00
26/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	753	1	1	1	750.00
26/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1878	2	2	2	500.00

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26/09/2022	2032 On 04-May-23			Bond Future	11.71	82.5438	82.0500	82.5438	0.00
26/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	990	1	1	1	400.00
26/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	1342	2	1	2	0.00
26/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	1358	2	1	2	0.00
26/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	1374	2	1	2	0.00
26/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	2291	3	2	3	400.00
26/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	8482	9	8	9	0.00
26/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	858	1	1	1	400.00
26/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	5384	5	5	5	0.00
26/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	5418	5	5	5	0.00
26/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	5453	5	5	5	0.00
26/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	6376	6	6	6	0.00
26/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	3923	4	4	4	0.00
26/09/2022	2032 On 03-August-23			Bond Future	11.85	84.2687	83.7642	84.2687	2,600.00
26/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	3187	3	3	3	0.00
26/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	3212	3	3	3	0.00
26/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	3563	4	4	4	5,000.00
26/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	3236	4	3	4	0.00
26/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	3599	3	4	3	0.00
26/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	3324	3	3	3	0.00
26/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	3621	3	4	3	0.00
26/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	3643	3	4	3	0.00
26/09/2022	2032 On 02-November-23			Bond Future	12.01	81.8122	81.2975	81.8122	0.00
26/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	2031	2	2	2	0.00
26/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	2048	2	2	2	0.00
26/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	2066	2	2	2	0.00
26/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	5626	5	6	5	0.00
26/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	5656	5	6	5	0.00
26/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	5686	5	6	5	0.00
26/09/2022	2033 On 03-November-22			Bond Future	112.82	113.7190	112.8192	113.7190	1,415.00
26/09/2022	2033 On 02-February-23			Bond Future	114.93	115.8442	114.9260	115.8442	6,141.00
26/09/2022	2033 On 04-May-23			Bond Future	115.92	116.8572	115.9197	116.8572	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	2033 On 03-August-23			Bond Future	118.36	119.3219	118.3642	119.3219	0.00
26/09/2022	2033 On 02-November-23			Bond Future	119.34	120.3146	119.3399	120.3146	0.00
26/09/2022	2037 On 03-November-22			Bond Future	11.84	80.0401	79.5620	80.0401	64,972.00
26/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	341	0	0	0	0.00
26/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	365	1	0	1	0.00
26/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	353	0	0	0	0.00
26/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	3420	3	3	3	0.00
26/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	3467	3	3	3	0.00
26/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	3372	3	3	3	0.00
26/09/2022	2037 On 02-February-23			Bond Future	11.99	77.2604	76.7724	77.2604	76,247.00
26/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	876	1	1	1	636.00
26/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	804	1	1	1	0.00
26/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	2815	3	3	3	0.00
26/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	776	1	1	1	0.00
26/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	790	1	1	1	0.00
26/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	6292	6	6	6	0.00
26/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	6339	6	6	6	0.00
26/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	6245	6	6	6	0.00
26/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	6013	6	6	6	0.00
26/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	2919	3	3	3	636.00
26/09/2022	2037 On 04-May-23			Bond Future	12.12	78.8521	78.3533	78.8521	0.00
26/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	2699	3	3	3	400.00
26/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	9194	10	9	10	0.00
26/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	1672	2	2	2	0.00
26/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	1182	1	1	1	400.00
26/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	1634	2	2	2	0.00
26/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	1653	2	2	2	0.00
26/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	6213	6	6	6	0.00
26/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	7416	7	7	7	0.00
26/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	6253	6	6	6	0.00
26/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	1168	1	1	1	400.00
26/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	6173	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	4557	4	5	4	0.00
26/09/2022	2037 On 03-August-23			Bond Future	12.25	76.2416	75.7320	76.2416	0.00
26/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	3809	4	4	4	0.00
26/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	3782	4	4	4	0.00
26/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	3754	4	4	4	0.00
26/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	4449	4	4	4	0.00
26/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	4423	4	4	4	0.00
26/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	4397	4	4	4	0.00
26/09/2022	2037 On 02-November-23			Bond Future	12.39	77.7825	77.2626	77.7825	0.00
26/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	2405	3	2	3	0.00
26/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	2385	3	2	3	0.00
26/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	2425	3	2	3	0.00
26/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	6949	7	7	7	0.00
26/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	6913	7	7	7	0.00
26/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	6876	7	7	7	0.00
26/09/2022	2038 On 03-November-22			Bond Future	128.09	128.0532	128.0904	128.0532	5,587.00
26/09/2022	2038 On 02-February-23			Bond Future	128.56	128.5207	128.5577	128.5207	0.00
26/09/2022	2038 On 04-May-23			Bond Future	131.23	131.1923	131.2287	131.1923	0.00
26/09/2022	2038 On 03-August-23			Bond Future	132.00	131.9642	132.0041	131.9642	0.00
26/09/2022	2038 On 02-November-23			Bond Future	134.70	134.6606	134.7013	134.6606	0.00
26/09/2022	2040 On 03-November-22			Bond Future	11.91	81.7465	81.3264	81.7465	60,846.00
26/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
26/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	579	1	1	1	0.00
26/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	10	0	0	0	1,600.00
26/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	438	1	0	1	0.00
26/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	32	0	0	0	0.00
26/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	301	0	0	0	1,600.00
26/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	18	0	0	0	1,078.00
26/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	1880	2	2	2	0.00
26/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	4010	4	4	4	0.00
26/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	411	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	424	1	0	1	0.00
26/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	207	0	0	0	1,078.00
26/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	4658	4	5	4	0.00
26/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	3527	3	4	3	0.00
26/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	1324	1	1	1	0.00
26/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	8553	8	9	8	0.00
26/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	4099	4	4	4	0.00
26/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	7177	7	7	7	0.00
26/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	7858	7	8	7	0.00
26/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	3095	3	3	3	0.00
26/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	451	0	0	0	1,078.00
26/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	3628	3	4	3	0.00
26/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	3577	3	4	3	0.00
26/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	12196	12	12	12	0.00
26/09/2022	2040 On 02-February-23			Bond Future	12.05	78.7479	78.3189	78.7479	64,691.00
26/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	3098	3	3	3	0.00
26/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	822	1	1	1	0.00
26/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	836	1	1	1	0.00
26/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	129	0	0	0	0.00
26/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	138	0	0	0	388.00
26/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	3660	4	4	4	0.00
26/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	3763	4	4	4	0.00
26/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	851	1	1	1	0.00
26/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	957	1	1	1	621.00
26/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	638	1	1	1	388.00
26/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	602	1	1	1	0.00
26/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	7526	7	8	7	0.00
26/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	6318	6	6	6	0.00
26/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	2990	3	3	3	621.00
26/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	6672	6	7	6	0.00
26/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	2491	2	2	2	388.00
26/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	2561	2	3	2	0.00
26/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	12322	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	7694	7	8	7	0.00
26/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	12536	12	13	12	0.00
26/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	6723	6	7	6	0.00
26/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	6775	6	7	6	0.00
26/09/2022	2040 On 04-May-23			Bond Future	12.18	80.3705	79.9319	80.3705	0.00
26/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	8507	9	9	9	0.00
26/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	1920	2	2	2	0.00
26/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	2051	2	2	2	486.00
26/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	795	1	1	1	486.00
26/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1038	1	1	1	388.00
26/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	361	0	0	0	388.00
26/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	1898	2	2	2	0.00
26/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	5985	6	6	6	0.00
26/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	1941	2	2	2	0.00
26/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	6466	6	6	6	0.00
26/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	9953	10	10	10	0.00
26/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	2601	2	3	2	388.00
26/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1638	2	2	2	486.00
26/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	6550	6	7	6	0.00
26/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	13522	13	14	13	0.00
26/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	8899	9	9	9	0.00
26/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	6260	6	6	6	0.00
26/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	6508	6	7	6	0.00
26/09/2022	2040 On 03-August-23			Bond Future	12.30	77.5413	77.0932	77.5413	0.00
26/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	4127	4	4	4	0.00
26/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	4098	4	4	4	0.00
26/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	4157	4	4	4	0.00
26/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	4579	4	5	4	0.00
26/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	4634	4	5	4	0.00
26/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	4606	4	5	4	0.00
26/09/2022	2040 On 02-November-23			Bond Future	12.44	79.1084	78.6513	79.1084	0.00
26/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	2609	3	3	3	0.00
26/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	2587	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	2565	3	3	3	0.00
26/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	7608	7	8	7	0.00
26/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	7528	7	8	7	0.00
26/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	7568	7	8	7	0.00
26/09/2022	2044 On 03-November-22			Bond Future	11.90	78.6816	78.1609	78.6816	73,707.00
26/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	429	1	0	1	0.00
26/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	444	1	0	1	0.00
26/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
26/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	10	0	0	0	1,900.00
26/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	34	0	0	0	0.00
26/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	315	0	0	0	1,900.00
26/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	458	1	0	1	0.00
26/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	3543	3	4	3	0.00
26/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	4124	4	4	4	0.00
26/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	3594	3	4	3	0.00
26/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	7275	7	7	7	0.00
26/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	8694	8	9	8	0.00
26/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	12475	12	12	12	0.00
26/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	3645	3	4	3	0.00
26/09/2022	2044 On 02-February-23			Bond Future	12.03	75.7517	75.2203	75.7517	31,719.00
26/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	952	1	1	1	0.00
26/09/2022	2044 On 02-February-23	11.20	Call	Bond Future	1017	0	1	0	1,300.00
26/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	2977	3	3	3	0.00
26/09/2022	2044 On 02-February-23	11.90	Call	Bond Future	2670	0	3	0	1,300.00
26/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	936	1	1	1	0.00
26/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	921	1	1	1	0.00
26/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	6617	6	7	6	0.00
26/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	6566	6	7	6	0.00
26/09/2022	2044 On 02-February-23	11.90	Put	Bond Future	3485	0	3	0	0.00
26/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	3186	3	3	3	4,000.00
26/09/2022	2044 On 02-February-23	11.20	Put	Bond Future	6310	0	6	0	0.00
26/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	6514	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	2044 On 04-May-23			Bond Future	12.15	77.3126	76.7696	77.3126	0.00
26/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	2028	2	2	2	0.00
26/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	2819	3	3	3	0.00
26/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	3532	4	4	4	0.00
26/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	2006	2	2	2	0.00
26/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	1984	2	2	2	0.00
26/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	6577	6	7	6	0.00
26/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	5250	5	5	5	4,115.00
26/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	6534	6	7	6	0.00
26/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	4435	4	4	4	4,115.00
26/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	6491	6	6	6	0.00
26/09/2022	2044 On 03-August-23			Bond Future	12.27	74.5448	73.9901	74.5448	0.00
26/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	4144	4	4	4	0.00
26/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	4084	4	4	4	0.00
26/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	4114	4	4	4	0.00
26/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	4766	5	5	5	0.00
26/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	4795	5	5	5	0.00
26/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	4737	4	5	4	0.00
26/09/2022	2044 On 02-November-23			Bond Future	12.40	76.0514	75.4855	76.0514	0.00
26/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	2633	3	3	3	0.00
26/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	2656	3	3	3	0.00
26/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	2678	3	3	3	0.00
26/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	7647	7	8	7	0.00
26/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	7688	7	8	7	0.00
26/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	7729	7	8	7	0.00
26/09/2022	2046 On 03-November-22			Bond Future	112.92	113.2597	112.9237	113.2597	16,541.00
26/09/2022	2046 On 02-February-23			Bond Future	115.03	115.3761	115.0323	115.3761	0.00
26/09/2022	2046 On 04-May-23			Bond Future	115.37	115.7212	115.3707	115.7212	0.00
26/09/2022	2046 On 03-August-23			Bond Future	117.80	118.1626	117.8043	118.1626	0.00
26/09/2022	2046 On 02-November-23			Bond Future	118.09	118.4472	118.0859	118.4472	0.00
26/09/2022	2050 On 03-November-22			Bond Future	114.54	117.4226	114.5419	117.4226	12,536.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	2050 On 02-February-23			Bond Future	114.54	117.4748	114.5391	117.4748	0.00
26/09/2022	2050 On 04-May-23			Bond Future	116.92	119.9164	116.9187	119.9164	0.00
26/09/2022	2050 On 03-August-23			Bond Future	117.17	120.2299	117.1715	120.2299	0.00
26/09/2022	2050 On 02-November-23			Bond Future	119.57	122.6863	119.5655	122.6863	0.00
26/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	AL37 On 03-November-22			Index Future	817.80	820.2990	817.7990	820.2990	0.00
26/09/2022	AL37 On 02-February-23			Index Future	832.85	835.4270	832.8470	835.4270	0.00
26/09/2022	AL37 On 04-May-23			Index Future	849.92	852.5790	849.9220	852.5790	0.00
26/09/2022	AL37 On 03-August-23			Index Future	867.64	870.3630	867.6400	870.3630	0.00
26/09/2022	AL37 On 02-November-23			Index Future	885.18	887.9600	885.1830	887.9600	0.00
26/09/2022	AL7T On 03-November-22			Index Future	930.79	935.6060	930.7850	935.6060	0.00
26/09/2022	AL7T On 02-February-23			Index Future	947.91	952.8610	947.9120	952.8610	0.00
26/09/2022	AL7T On 04-May-23			Index Future	967.35	972.4250	967.3450	972.4250	0.00
26/09/2022	AL7T On 03-August-23			Index Future	987.51	992.7080	987.5120	992.7080	0.00
26/09/2022	AL7T On 02-November-23			Index Future	1007.48	1012.7790	1007.4780	1012.7790	0.00
26/09/2022	ALBI On 03-November-22			Index Future	817.74	821.8480	817.7410	821.8480	123.00
26/09/2022	ALBI On 02-February-23			Index Future	832.79	837.0050	832.7880	837.0050	0.00
26/09/2022	ALBI On 04-May-23			Index Future	849.86	854.1900	849.8610	854.1900	0.00
26/09/2022	ALBI On 03-August-23			Index Future	867.58	872.0070	867.5780	872.0070	0.00
26/09/2022	ALBI On 02-November-23			Index Future	885.12	889.6370	885.1200	889.6370	0.00
26/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C023 On 28-February-23			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
26/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2022	ES33 On 03-November-22			Bond Future	12.67	71.4454	71.0385	71.4454	0.00
26/09/2022	ES33 On 02-February-23			Bond Future	12.87	72.7806	72.3651	72.7806	350.00
26/09/2022	ES33 On 04-May-23			Bond Future	13.05	70.4980	70.0732	70.4980	0.00
26/09/2022	ES33 On 03-August-23			Bond Future	13.22	71.9869	71.5528	71.9869	0.00
26/09/2022	ES33 On 02-November-23			Bond Future	13.42	69.6628	69.2199	69.6628	0.00
26/09/2022	ES42 On 03-November-22			Bond Future	12.94	69.3906	68.9778	69.3906	0.00
26/09/2022	ES42 On 02-February-23			Bond Future	13.12	70.6890	70.2675	70.6890	4,769.00
26/09/2022	ES42 On 04-May-23			Bond Future	13.28	67.8954	67.4645	67.8954	0.00
26/09/2022	ES42 On 03-August-23			Bond Future	13.44	69.3310	68.8906	69.3310	0.00
26/09/2022	ES42 On 02-November-23			Bond Future	13.61	66.4848	66.0355	66.4848	0.00
26/09/2022	GOVI On 03-November-22			GOVI	806.18	810.2910	806.1830	810.2910	867.00
26/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	142370	10	14	10	0.00
26/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	142270	10	14	10	0.00
26/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	142470	10	14	10	0.00
26/09/2022	GOVI On 02-February-23			GOVI	821.02	825.2340	821.0170	825.2340	0.00
26/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	298130	26	30	26	0.00
26/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	298030	26	30	26	0.00
26/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	298230	26	30	26	0.00
26/09/2022	GOVI On 04-May-23			GOVI	837.85	842.1780	837.8490	842.1780	0.00
26/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	150210	11	15	11	0.00
26/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	150110	11	15	11	0.00
26/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	150310	11	15	11	0.00
26/09/2022	GOVI On 03-August-23			GOVI	855.32	859.7440	855.3160	859.7440	0.00
26/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	180860	23	18	23	0.00
26/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	180960	23	18	23	0.00
26/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	181060	23	18	23	0.00
26/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 02-November-23			GOVI	872.61	877.1270	872.6090	877.1270	0.00
26/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
26/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	132010	9	13	9	0.00
26/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	132110	9	13	9	0.00
26/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	131910	9	13	9	0.00
26/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/09/2022	IGOV On 03-November-22			Index Future	319.73	321.9830	319.7290	321.9830	702.00
26/09/2022	IGOV On 02-February-23			Index Future	325.69	328.0000	325.6910	328.0000	0.00
26/09/2022	IGOV On 04-May-23			Index Future	332.45	334.8120	332.4450	334.8120	0.00
26/09/2022	IGOV On 03-August-23			Index Future	339.45	341.8710	339.4500	341.8710	0.00
26/09/2022	IGOV On 02-November-23			Index Future	346.39	348.8580	346.3880	348.8580	0.00
26/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
26/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
26/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
26/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.60	93.4150	93.4050	93.4150	0.00
26/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.70	93.2200	93.3000	93.2200	0.00
26/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.48	92.5850	92.5250	92.5850	68.00
26/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.63	92.4500	92.3700	92.4500	0.00
26/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	8.11	91.9700	91.8900	91.9700	0.00
26/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.24	91.8650	91.7650	91.8650	0.00
26/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.65	91.5100	91.3500	91.5100	0.00
26/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.73	91.4550	91.2700	91.4550	75.00
26/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.77	91.4050	91.2350	91.4050	272.00
26/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.78	91.4000	91.2200	91.4000	0.00
26/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.74	91.4300	91.2600	91.4300	0.00
26/09/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.87	91.3000	91.1350	91.3000	0.00
26/09/2022	R023 On 03-November-22			Bond Future	7.38	101.5370	101.5735	101.5370	23,773.00
26/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
26/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
26/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	344	0	0	0	0.00
26/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	347	0	0	0	0.00
26/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	341	0	0	0	0.00
26/09/2022	R035 On 03-November-22			Bond Future	11.70	83.8902	83.4738	83.8902	61,202.00
26/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
26/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	5	0	0	0	976.00
26/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	311	0	0	0	0.00
26/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	322	0	0	0	0.00
26/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	25	0	0	0	0.00
26/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	333	0	0	0	0.00
26/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	5382	6	5	6	0.00
26/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	185	0	0	0	0.00
26/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	233	0	0	0	976.00
26/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	4286	4	4	4	582.00
26/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	166	0	0	0	976.00
26/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	3485	3	3	3	0.00
26/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	6693	6	7	6	582.00
26/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	3533	3	4	3	0.00
26/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	3977	4	4	4	0.00
26/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	3581	3	4	3	0.00
26/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	8380	8	8	8	0.00
26/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	11527	11	12	11	0.00
26/09/2022	R035 On 02-February-23			Bond Future	11.86	85.4374	85.0121	85.4374	106,331.00
26/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	3145	3	3	3	0.00
26/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	7703	8	8	8	0.00
26/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	946	1	1	1	976.00
26/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	962	1	1	1	0.00
26/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	683	1	1	1	0.00
26/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	696	1	1	1	0.00
26/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	226	0	0	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
26/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	450	1	0	1	388.00
26/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	3022	3	3	3	0.00
26/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	708	1	1	1	0.00
26/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	468	1	0	1	0.00
26/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	415	0	0	0	0.00
26/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	76	0	0	0	582.00
26/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	83	0	0	0	0.00
26/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	92	0	0	0	388.00
26/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	11933	12	12	12	0.00
26/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	12447	12	12	12	0.00
26/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	7724	7	8	7	0.00
26/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	7513	7	8	7	0.00
26/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	7409	7	7	7	582.00
26/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	9411	9	9	9	0.00
26/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	6315	6	6	6	0.00
26/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	753	1	1	1	976.00
26/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	12189	12	12	12	0.00
26/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	6363	6	6	6	0.00
26/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	6410	6	6	6	0.00
26/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	5499	5	5	5	582.00
26/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	5542	5	6	5	0.00
26/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	2497	2	2	2	388.00
26/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	2590	2	3	2	0.00
26/09/2022	R035 On 04-May-23			Bond Future	11.99	82.6886	82.2537	82.6886	0.00
26/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	1713	2	2	2	0.00
26/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	604	1	1	1	491.00
26/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	265	0	0	0	388.00
26/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	5054	5	5	5	0.00
26/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	1618	2	2	2	491.00
26/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	1674	2	2	2	0.00
26/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	1693	2	2	2	0.00
26/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	778	1	1	1	388.00
26/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	7580	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	1552	1	2	1	491.00
26/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	8717	8	9	8	0.00
26/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	2588	2	3	2	388.00
26/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	5976	6	6	6	0.00
26/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	12955	13	13	13	0.00
26/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	9652	9	10	9	0.00
26/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	6170	6	6	6	0.00
26/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	6053	6	6	6	0.00
26/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	6014	6	6	6	0.00
26/09/2022	R035 On 03-August-23			Bond Future	12.12	84.4162	83.9718	84.4162	0.00
26/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	3609	4	4	4	0.00
26/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	3636	4	4	4	0.00
26/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	3664	4	4	4	0.00
26/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	4287	4	4	4	0.00
26/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	4313	4	4	4	0.00
26/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	4338	4	4	4	0.00
26/09/2022	R035 On 02-November-23			Bond Future	12.27	81.6178	81.1645	81.6178	0.00
26/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	2353	3	2	3	0.00
26/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	2313	2	2	2	0.00
26/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	2333	3	2	3	0.00
26/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	6866	7	7	7	0.00
26/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	6902	7	7	7	0.00
26/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	6831	7	7	7	0.00
26/09/2022	R186 On 03-November-22			Bond Future	9.53	107.5901	107.2444	107.5901	63,064.00
26/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
26/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	82	0	0	0	0.00
26/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	6	0	0	0	0.00
26/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	5	0	0	0	0.00
26/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	6	0	0	0	0.00
26/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	3444	3	3	3	0.00
26/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	2215	2	2	2	4,310.00
26/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	3479	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	3409	3	3	3	0.00
26/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	4547	4	5	4	0.00
26/09/2022	R186 On 02-February-23			Bond Future	9.69	104.2748	103.9212	104.2748	0.00
26/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	159	0	0	0	0.00
26/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	156	0	0	0	0.00
26/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	153	0	0	0	0.00
26/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	4682	4	5	4	0.00
26/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	4651	4	5	4	0.00
26/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	4620	4	5	4	0.00
26/09/2022	R186 On 04-May-23			Bond Future	9.81	106.4203	106.0583	106.4203	0.00
26/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	584	1	1	1	0.00
26/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	577	1	1	1	0.00
26/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	592	1	1	1	0.00
26/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	3593	3	4	3	0.00
26/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	3617	3	4	3	0.00
26/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	3569	3	4	3	0.00
26/09/2022	R186 On 03-August-23			Bond Future	9.92	103.3366	102.9667	103.3366	0.00
26/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	1730	2	2	2	0.00
26/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	1701	2	2	2	0.00
26/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	1715	2	2	2	0.00
26/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	2240	2	2	2	0.00
26/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	2254	2	2	2	0.00
26/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	2227	2	2	2	0.00
26/09/2022	R186 On 02-November-23			Bond Future	10.09	105.4253	105.0479	105.4253	0.00
26/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1172	1	1	1	0.00
26/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1161	1	1	1	0.00
26/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1184	1	1	1	0.00
26/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	3018	3	3	3	0.00
26/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	3049	3	3	3	0.00
26/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	3033	3	3	3	0.00
26/09/2022	R197 On 03-November-22			Bond Future	336.27	337.1630	336.2723	337.1630	831.00
26/09/2022	R197 On 02-February-23			Bond Future	333.64	334.5553	333.6436	334.5553	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	R197 On 04-May-23			Bond Future	340.58	341.5093	340.5753	341.5093	0.00
26/09/2022	R197 On 03-August-23			Bond Future	338.57	339.5108	338.5670	339.5108	0.00
26/09/2022	R197 On 02-November-23			Bond Future	345.48	346.4474	345.4845	346.4474	0.00
26/09/2022	R202 On 03-November-22			Bond Future	248.25	249.5211	248.2525	249.5211	6,206.00
26/09/2022	R202 On 02-February-23			Bond Future	248.16	249.4522	248.1567	249.4522	460.00
26/09/2022	R202 On 04-May-23			Bond Future	253.31	254.6360	253.3111	254.6360	0.00
26/09/2022	R202 On 03-August-23			Bond Future	253.77	255.1187	253.7708	255.1187	0.00
26/09/2022	R202 On 02-November-23			Bond Future	258.96	260.3314	258.9562	260.3314	0.00
26/09/2022	R209 On 03-November-22			Bond Future	11.69	64.6964	64.2582	64.6964	19,159.00
26/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	1	0	0	0	7,750.00
26/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	810	1	1	1	1,300.00
26/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	175	0	0	0	0.00
26/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	182	0	0	0	0.00
26/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	15	0	0	0	0.00
26/09/2022	R209 On 03-November-22	10.90	Call	Bond Future	112	0	0	0	1,300.00
26/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	168	0	0	0	0.00
26/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
26/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
26/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	189	0	0	0	0.00
26/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	2143	2	2	2	0.00
26/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	684	1	1	1	7,750.00
26/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	3539	3	4	3	0.00
26/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	6216	6	6	6	0.00
26/09/2022	R209 On 03-November-22	10.90	Put	Bond Future	4146	4	4	4	0.00
26/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	12059	12	12	12	0.00
26/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	13628	13	14	13	0.00
26/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	3675	3	4	3	6,000.00
26/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	3584	3	4	3	0.00
26/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	3630	3	4	3	0.00
26/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	1766	2	2	2	0.00
26/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	9049	9	9	9	6,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	R209 On 02-February-23			Bond Future	11.83	65.8896	65.4424	65.8896	2,066.00
26/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	553	1	1	1	0.00
26/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	543	1	1	1	0.00
26/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	533	1	1	1	0.00
26/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	5770	5	6	5	0.00
26/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	5857	6	6	6	0.00
26/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	5813	5	6	5	0.00
26/09/2022	R209 On 04-May-23			Bond Future	11.95	64.0910	63.6340	64.0910	1,250.00
26/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	1367	2	1	2	0.00
26/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	4628	5	5	5	0.00
26/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	1197	1	1	1	0.00
26/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	1336	1	1	1	0.00
26/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	1351	2	1	2	0.00
26/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	305	0	0	0	7,500.00
26/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	10481	10	10	10	0.00
26/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	5527	5	6	5	0.00
26/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	5563	5	6	5	0.00
26/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	5890	6	6	6	7,500.00
26/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	2117	2	2	2	7,500.00
26/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	5492	5	5	5	0.00
26/09/2022	R209 On 03-August-23			Bond Future	12.06	65.4302	64.9634	65.4302	0.00
26/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	3202	3	3	3	0.00
26/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	3178	3	3	3	0.00
26/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	3155	3	3	3	0.00
26/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	3734	4	4	4	0.00
26/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	3781	4	4	4	0.00
26/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	3757	4	4	4	0.00
26/09/2022	R209 On 02-November-23			Bond Future	12.19	63.6014	63.1252	63.6014	0.00
26/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	2035	2	2	2	0.00
26/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	2000	2	2	2	0.00
26/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	2017	2	2	2	0.00
26/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	6078	6	6	6	0.00
26/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	6110	6	6	6	0.00

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26/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	6046	6	6	6	0.00
26/09/2022	R210 On 03-November-22			Bond Future	227.61	229.0611	227.6063	229.0611	430.00
26/09/2022	R210 On 02-February-23			Bond Future	231.86	233.3417	231.8566	233.3417	300.00
26/09/2022	R210 On 04-May-23			Bond Future	233.56	235.0784	233.5626	235.0784	0.00
26/09/2022	R210 On 03-August-23			Bond Future	238.49	240.0371	238.4885	240.0371	0.00
26/09/2022	R210 On 02-November-23			Bond Future	240.14	241.7134	240.1395	241.7134	0.00
26/09/2022	R213 On 03-November-22			Bond Future	11.29	78.9918	78.5649	78.9918	33,632.00
26/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
26/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
26/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
26/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	27	0	0	0	0.00
26/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	4	0	0	0	0.00
26/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
26/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	23	0	0	0	0.00
26/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	25	0	0	0	0.00
26/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	21	0	0	0	0.00
26/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	4301	4	4	4	200.00
26/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	4208	4	4	4	0.00
26/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	4254	4	4	4	0.00
26/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	10215	10	10	10	0.00
26/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	5154	5	5	5	476.00
26/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	4162	4	4	4	0.00
26/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	6880	6	7	6	476.00
26/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	6183	6	6	6	200.00
26/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	10532	10	11	10	0.00
26/09/2022	R213 On 02-February-23			Bond Future	11.46	80.4485	80.0127	80.4485	0.00
26/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	497	1	0	1	912.00
26/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	338	0	0	0	0.00
26/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	332	0	0	0	0.00
26/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	43	0	0	0	476.00
26/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	4193	5	4	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
26/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	345	0	0	0	0.00
26/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	431	1	0	1	0.00
26/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	222	0	0	0	0.00
26/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	5490	5	5	5	476.00
26/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	1054	1	1	1	912.00
26/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	6016	6	6	6	0.00
26/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	5177	5	5	5	0.00
26/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	10994	11	11	11	0.00
26/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	6912	7	7	7	476.00
26/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	6057	6	6	6	0.00
26/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	5975	6	6	6	0.00
26/09/2022	R213 On 04-May-23			Bond Future	11.60	78.5486	78.1031	78.5486	0.00
26/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	1124	1	1	1	0.00
26/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	1111	1	1	1	0.00
26/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	1137	1	1	1	0.00
26/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	4858	5	5	5	0.00
26/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	4923	5	5	5	0.00
26/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	4890	5	5	5	0.00
26/09/2022	R213 On 03-August-23			Bond Future	11.74	80.1893	79.7340	80.1893	0.00
26/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	2802	3	3	3	0.00
26/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	2780	3	3	3	0.00
26/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	2824	3	3	3	0.00
26/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	3284	3	3	3	0.00
26/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	3304	3	3	3	0.00
26/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	3264	3	3	3	0.00
26/09/2022	R213 On 02-November-23			Bond Future	11.90	78.2572	77.7928	78.2572	0.00
26/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	1755	2	2	2	0.00
26/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	1739	2	2	2	0.00
26/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	1770	2	2	2	0.00
26/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	4970	5	5	5	0.00
26/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	5024	5	5	5	0.00
26/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	4998	5	5	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
26/09/2022	R214 On 03-November-22			Bond Future	11.82	62.0981	61.6951	62.0981	24,771.00
26/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	382	1	0	1	0.00
26/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	394	1	0	1	0.00
26/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	369	1	0	1	0.00
26/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	2793	3	3	3	0.00
26/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	2834	3	3	3	0.00
26/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	2876	3	3	3	0.00
26/09/2022	R214 On 02-February-23			Bond Future	11.96	63.2434	62.8320	63.2434	64,507.00
26/09/2022	R214 On 02-February-23	11.80	Call	Bond Future	2177	0	2	0	1,600.00
26/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	811	1	1	1	0.00
26/09/2022	R214 On 02-February-23	11.10	Call	Bond Future	825	0	1	0	1,600.00
26/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	784	1	1	1	0.00
26/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	797	1	1	1	0.00
26/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	5390	5	5	5	0.00
26/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	5432	5	5	5	0.00
26/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	5348	5	5	5	0.00
26/09/2022	R214 On 02-February-23	11.80	Put	Bond Future	2958	0	3	0	0.00
26/09/2022	R214 On 02-February-23	11.10	Put	Bond Future	5306	0	5	0	0.00
26/09/2022	R214 On 04-May-23			Bond Future	12.06	61.2439	60.8235	61.2439	0.00
26/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	1699	2	2	2	0.00
26/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	1681	2	2	2	0.00
26/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	1662	2	2	2	0.00
26/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	5251	5	5	5	0.00
26/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	5216	5	5	5	0.00
26/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	5182	5	5	5	0.00
26/09/2022	R214 On 03-August-23			Bond Future	12.17	62.5234	62.0940	62.5234	0.00
26/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	3675	4	4	4	0.00
26/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	3650	4	4	4	0.00
26/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	3624	4	4	4	0.00
26/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	3769	4	4	4	0.00
26/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	3746	4	4	4	0.00
26/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	3723	4	4	4	0.00
26/09/2022	R214 On 02-November-23			Bond Future	12.29	60.4880	60.0499	60.4880	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	2172	2	2	2	0.00
26/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	2137	2	2	2	0.00
26/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	2154	2	2	2	0.00
26/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	6310	6	6	6	0.00
26/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	6345	6	6	6	0.00
26/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	6276	6	6	6	0.00
26/09/2022	R248 On 03-November-22			Bond Future	11.82	77.6206	77.0860	77.6206	248,802.00
26/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
26/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	409	1	0	1	950.00
26/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	423	1	0	1	0.00
26/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	1892	2	2	2	0.00
26/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	15	0	0	0	950.00
26/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	28	0	0	0	0.00
26/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	438	1	0	1	0.00
26/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	287	0	0	0	0.00
26/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	4353	4	4	4	0.00
26/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	3793	3	4	3	0.00
26/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	3740	3	4	3	0.00
26/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	7661	7	8	7	0.00
26/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	8396	8	8	8	0.00
26/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	1393	1	1	1	0.00
26/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	13115	13	13	13	0.00
26/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	3687	3	4	3	0.00
26/09/2022	R248 On 02-February-23			Bond Future	11.95	79.0890	78.5434	79.0890	0.00
26/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	1044	1	1	1	2,700.00
26/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	975	1	1	1	0.00
26/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	992	1	1	1	0.00
26/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	259	0	0	0	2,700.00
26/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	1010	1	1	1	0.00
26/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	6703	6	7	6	0.00
26/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	6598	6	7	6	0.00
26/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	10957	10	11	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
26/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	6755	6	7	6	0.00
26/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	6808	6	7	6	0.00
26/09/2022	R248 On 04-May-23			Bond Future	12.06	76.2541	75.6966	76.2541	0.00
26/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	2025	2	2	2	0.00
26/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	2048	2	2	2	0.00
26/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	2071	2	2	2	0.00
26/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	6584	6	7	6	0.00
26/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	6628	6	7	6	0.00
26/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	6672	6	7	6	0.00
26/09/2022	R248 On 03-August-23			Bond Future	12.17	77.8097	77.2402	77.8097	0.00
26/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	4366	5	4	5	0.00
26/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	4397	5	4	5	0.00
26/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	4429	5	4	5	0.00
26/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	4802	5	5	5	0.00
26/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	4830	5	5	5	0.00
26/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	4859	5	5	5	0.00
26/09/2022	R248 On 02-November-23			Bond Future	12.29	74.9607	74.3797	74.9607	0.00
26/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	2764	3	3	3	0.00
26/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	2719	3	3	3	0.00
26/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	2741	3	3	3	0.00
26/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	7729	7	8	7	0.00
26/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	7815	7	8	7	0.00
26/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	7772	7	8	7	0.00