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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	2025 On 03-November-22			Bond Future	167.82	167.6613	167.8172	167.6613	7,188.00
14/09/2022	2025 On 02-February-23			Bond Future	169.15	168.9974	169.1503	168.9974	1,936.00
14/09/2022	2025 On 04-May-23			Bond Future	172.39	172.2404	172.3935	172.2404	0.00
14/09/2022	2025 On 03-August-23			Bond Future	174.00	173.8486	174.0049	173.8486	0.00
14/09/2022	2025 On 02-November-23			Bond Future	177.36	177.2010	177.3604	177.2010	0.00
14/09/2022	2029 On 03-November-22			Bond Future	122.81	122.7096	122.8090	122.7096	1,519.00
14/09/2022	2029 On 02-February-23			Bond Future	125.04	124.9439	125.0405	124.9439	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
14/09/2022	2029 On 04-May-23			Bond Future	126.13	126.0293	126.1264	126.0293	0.00
14/09/2022	2029 On 03-August-23			Bond Future	128.61	128.5099	128.6079	128.5099	0.00
14/09/2022	2029 On 02-November-23			Bond Future	129.73	129.6265	129.7280	129.6265	0.00
14/09/2022	2030 On 03-November-22			Bond Future	10.40	90.6940	10.3972	90.6940	65,669.00
14/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	611	1	611	1	0.00
14/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	628	1	628	1	0.00
14/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	837	1	837	1	500.00
14/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	5363	6	5363	6	0.00
14/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	156	0	156	0	500.00
14/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	646	1	646	1	0.00
14/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	2028	2	2028	2	0.00
14/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	1752	1	1752	1	0.00
14/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	3444	3	3444	3	0.00
14/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	164	0	164	0	500.00
14/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	2058	2	2058	2	0.00
14/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	2088	2	2088	2	0.00
14/09/2022	2030 On 02-February-23			Bond Future	10.55	88.3177	10.5471	88.3177	5,200.00
14/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	5107	5	5107	5	5,000.00
14/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	3728	4	3728	4	0.00
14/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	3850	4	3850	4	0.00
14/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	1117	1	1117	1	0.00
14/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	871	1	871	1	388.00
14/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	186	0	186	0	102.00
14/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	284	0	284	0	388.00
14/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	1016	1	1016	1	0.00
14/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	822	1	822	1	0.00
14/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	4449	5	4449	5	5,000.00
14/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	1087	1	1087	1	0.00
14/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	1102	1	1102	1	0.00
14/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	834	1	834	1	0.00
14/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	340	0	340	0	0.00
14/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	267	0	267	0	0.00
14/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	677	1	677	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
14/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	4753	4	4753	4	102.00
14/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	8395	8	8395	8	0.00
14/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	7335	7	7335	7	0.00
14/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	7155	7	7155	7	0.00
14/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	6624	6	6624	6	0.00
14/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	3780	3	3780	3	102.00
14/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	3557	3	3557	3	0.00
14/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	956	1	956	1	0.00
14/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1168	1	1168	1	388.00
14/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	4286	4	4286	4	0.00
14/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	4148	4	4148	4	0.00
14/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	4251	4	4251	4	0.00
14/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	3620	3	3620	3	0.00
14/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	3588	3	3588	3	0.00
14/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1217	1	1217	1	0.00
14/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	772	1	772	1	0.00
14/09/2022	2030 On 04-May-23			Bond Future	10.69	89.9941	10.6928	89.9941	0.00
14/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	8300	9	8300	9	0.00
14/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	5244	5	5244	5	0.00
14/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	6564	7	6564	7	0.00
14/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	8077	8	8077	8	0.00
14/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	2363	2	2363	2	0.00
14/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	2609	3	2609	3	350.00
14/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	839	1	839	1	150.00
14/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	4412	5	4412	5	0.00
14/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	2112	2	2112	2	479.00
14/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	2319	2	2319	2	0.00
14/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	2341	2	2341	2	0.00
14/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	937	1	937	1	479.00
14/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	1067	1	1067	1	388.00
14/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	443	0	443	0	388.00
14/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	1364	1	1364	1	1,080.00
14/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	4427	4	4427	4	0.00

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14/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	8026	8	8026	8	0.00
14/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	5825	5	5825	5	0.00
14/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	5131	5	5131	5	0.00
14/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	5507	5	5507	5	0.00
14/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	3049	3	3049	3	0.00
14/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	3071	3	3071	3	0.00
14/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	3302	3	3302	3	0.00
14/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1668	1	1668	1	150.00
14/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	2795	2	2795	2	0.00
14/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	3027	3	3027	3	0.00
14/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	682	0	682	0	479.00
14/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	974	1	974	1	1,080.00
14/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1347	1	1347	1	388.00
14/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	635	0	635	0	350.00
14/09/2022	2030 On 03-August-23			Bond Future	10.84	87.7396	10.8419	87.7396	0.00
14/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	7877	8	7877	8	0.00
14/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	4234	5	4234	5	0.00
14/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	8806	9	8806	9	0.00
14/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	4181	4	4181	4	0.00
14/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	4207	4	4207	4	0.00
14/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	2029	2	2029	2	1,012.00
14/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	2522	3	2522	3	350.00
14/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	3329	3	3329	3	0.00
14/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2100	2	2100	2	0.00
14/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2127	2	2127	2	0.00
14/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	743	1	743	1	350.00
14/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	3904	4	3904	4	0.00
14/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	934	1	934	1	1,012.00
14/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2113	2	2113	2	0.00
14/09/2022	2030 On 02-November-23			Bond Future	11.00	89.4123	11.0002	89.4123	0.00
14/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2804	3	2804	3	0.00
14/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2784	3	2784	3	0.00
14/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2762	3	2762	3	0.00

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14/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	3578	3	3578	3	0.00
14/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	3558	3	3558	3	0.00
14/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	3538	3	3538	3	0.00
14/09/2022	2032 On 03-November-22			Bond Future	10.87	86.2910	10.8651	86.2910	169,558.00
14/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	2	0	2	0	180.00
14/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	5	0	5	0	500.00
14/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	3908	4	3908	4	0.00
14/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	7141	8	7141	8	0.00
14/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	955	1	955	1	0.00
14/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	978	1	978	1	750.00
14/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	3505	4	3505	4	0.00
14/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	245	0	245	0	500.00
14/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	616	1	616	1	0.00
14/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	745	1	745	1	0.00
14/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	163	0	163	0	0.00
14/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	3	0	3	0	454.00
14/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	201	0	201	0	0.00
14/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	66	0	66	0	750.00
14/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	5173	5	5173	5	0.00
14/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	4212	4	4212	4	454.00
14/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	3974	3	3974	3	180.00
14/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	8328	8	8328	8	0.00
14/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	7745	7	7745	7	0.00
14/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	2351	2	2351	2	180.00
14/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	8622	8	8622	8	0.00
14/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	2596	2	2596	2	454.00
14/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	3743	3	3743	3	0.00
14/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	537	0	537	0	7,500.00
14/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	2000	2	2000	2	0.00
14/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	2030	2	2030	2	0.00
14/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	102	0	102	0	750.00
14/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	446	0	446	0	500.00
14/09/2022	2032 On 02-February-23			Bond Future	11.01	87.8416	11.0143	87.8416	18.00

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14/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	5204	5	5204	5	0.00
14/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	8671	9	8671	9	0.00
14/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	1168	1	1168	1	0.00
14/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	1184	1	1184	1	0.00
14/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	841	1	841	1	0.00
14/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	204	0	204	0	454.00
14/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	4674	5	4674	5	0.00
14/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	1201	1	1201	1	0.00
14/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	1377	1	1377	1	0.00
14/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1721	2	1721	2	750.00
14/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	923	1	923	1	500.00
14/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	272	0	272	0	500.00
14/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	573	1	573	1	750.00
14/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	6368	6	6368	6	0.00
14/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	8602	8	8602	8	0.00
14/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	5078	4	5078	4	0.00
14/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	3490	3	3490	3	0.00
14/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	4037	3	4037	3	454.00
14/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	4391	4	4391	4	0.00
14/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1340	1	1340	1	0.00
14/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	9457	9	9457	9	0.00
14/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	5321	5	5321	5	454.00
14/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	4428	4	4428	4	0.00
14/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	4465	4	4465	4	0.00
14/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	455	0	455	0	750.00
14/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1155	1	1155	1	500.00
14/09/2022	2032 On 04-May-23			Bond Future	11.15	85.3483	11.1548	85.3483	0.00
14/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1973	2	1973	2	400.00
14/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	2516	3	2516	3	0.00
14/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	2540	3	2540	3	0.00
14/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	2563	3	2563	3	0.00
14/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	3826	4	3826	4	400.00
14/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	10854	11	10854	11	0.00

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14/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	543	0	543	0	400.00
14/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	3885	3	3885	3	0.00
14/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	3912	3	3912	3	0.00
14/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	3940	3	3940	3	0.00
14/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	4672	4	4672	4	0.00
14/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	2771	2	2771	2	0.00
14/09/2022	2032 On 03-August-23			Bond Future	11.29	87.0110	11.2927	87.0110	2,600.00
14/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	4824	5	4824	5	0.00
14/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	4854	5	4854	5	0.00
14/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	5278	6	5278	6	5,000.00
14/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	4884	5	4884	5	0.00
14/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	2623	2	2623	2	0.00
14/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2416	2	2416	2	0.00
14/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	2640	2	2640	2	0.00
14/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	2657	2	2657	2	0.00
14/09/2022	2032 On 02-November-23			Bond Future	11.45	84.5120	11.4474	84.5120	0.00
14/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	3277	3	3277	3	0.00
14/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	3301	4	3301	4	0.00
14/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	3324	4	3324	4	0.00
14/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	4306	4	4306	4	0.00
14/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	4330	4	4330	4	0.00
14/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	4354	4	4354	4	0.00
14/09/2022	2033 On 03-November-22			Bond Future	114.97	114.9727	114.9680	114.9727	1,287.00
14/09/2022	2033 On 02-February-23			Bond Future	117.06	117.0659	117.0568	117.0659	6,141.00
14/09/2022	2033 On 04-May-23			Bond Future	117.90	117.9141	117.9035	117.9141	0.00
14/09/2022	2033 On 03-August-23			Bond Future	120.22	120.2349	120.2231	120.2349	0.00
14/09/2022	2033 On 02-November-23			Bond Future	121.09	121.1023	121.0918	121.1023	0.00
14/09/2022	2037 On 03-November-22			Bond Future	11.28	83.1465	11.2848	83.1465	65,198.00
14/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1751	2	1751	2	0.00
14/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1815	2	1815	2	0.00
14/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1783	2	1783	2	0.00
14/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	1632	1	1632	1	0.00
14/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	1660	1	1660	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
14/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	1605	1	1605	1	0.00
14/09/2022	2037 On 02-February-23			Bond Future	11.42	80.3843	11.4194	80.3843	73,477.00
14/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	2162	2	2162	2	636.00
14/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	2033	2	2033	2	0.00
14/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	4998	5	4998	5	0.00
14/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	1983	2	1983	2	0.00
14/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	2008	2	2008	2	0.00
14/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	4275	4	4275	4	0.00
14/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	4311	4	4311	4	0.00
14/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	4240	4	4240	4	0.00
14/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	4064	3	4064	3	0.00
14/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	1868	1	1868	1	636.00
14/09/2022	2037 On 04-May-23			Bond Future	11.55	81.9106	11.5485	81.9106	0.00
14/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	4558	4	4558	4	400.00
14/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	2393	2	2393	2	400.00
14/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	11969	12	11969	12	0.00
14/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	3147	3	3147	3	0.00
14/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	3119	3	3119	3	0.00
14/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	3091	3	3091	3	0.00
14/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	4538	4	4538	4	0.00
14/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	4507	4	4507	4	0.00
14/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	5456	5	5456	5	0.00
14/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	771	1	771	1	400.00
14/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	4476	4	4476	4	0.00
14/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	3245	3	3245	3	0.00
14/09/2022	2037 On 03-August-23			Bond Future	11.68	79.2485	11.6790	79.2485	0.00
14/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	5795	6	5795	6	0.00
14/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	5761	6	5761	6	0.00
14/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5727	6	5727	6	0.00
14/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	3300	3	3300	3	0.00
14/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	3280	3	3280	3	0.00
14/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	3260	3	3260	3	0.00
14/09/2022	2037 On 02-November-23			Bond Future	11.81	80.7594	11.8122	80.7594	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
14/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	3935	4	3935	4	0.00
14/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	3908	4	3908	4	0.00
14/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	3962	4	3962	4	0.00
14/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	5377	5	5377	5	0.00
14/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	5348	5	5348	5	0.00
14/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	5318	5	5318	5	0.00
14/09/2022	2038 On 03-November-22			Bond Future	130.15	130.2822	130.1548	130.2822	5,473.00
14/09/2022	2038 On 02-February-23			Bond Future	130.59	130.7231	130.5892	130.7231	0.00
14/09/2022	2038 On 04-May-23			Bond Future	133.09	133.2321	133.0935	133.2321	0.00
14/09/2022	2038 On 03-August-23			Bond Future	133.71	133.8502	133.7095	133.8502	0.00
14/09/2022	2038 On 02-November-23			Bond Future	136.29	136.4311	136.2880	136.4311	0.00
14/09/2022	2040 On 03-November-22			Bond Future	11.38	84.9565	11.3771	84.9565	52,281.00
14/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	33	0	33	0	0.00
14/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	2304	2	2304	2	0.00
14/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	254	0	254	0	1,600.00
14/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	1980	2	1980	2	0.00
14/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	481	0	481	0	0.00
14/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1616	2	1616	2	1,600.00
14/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	353	0	353	0	1,078.00
14/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	4466	5	4466	5	0.00
14/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	7072	7	7072	7	0.00
14/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	1911	2	1911	2	0.00
14/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	1945	2	1945	2	0.00
14/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	1321	1	1321	1	1,078.00
14/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	2472	2	2472	2	0.00
14/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	1769	1	1769	1	0.00
14/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	610	0	610	0	0.00
14/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	5497	5	5497	5	0.00
14/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	2114	2	2114	2	0.00
14/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	4326	4	4326	4	0.00
14/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	4893	5	4893	5	0.00
14/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1520	1	1520	1	0.00
14/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	213	0	213	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
14/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	1828	1	1828	1	0.00
14/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	1798	1	1798	1	0.00
14/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	8929	9	8929	9	0.00
14/09/2022	2040 On 02-February-23			Bond Future	11.51	81.9765	11.5078	81.9765	64,540.00
14/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	5388	5	5388	5	0.00
14/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	2062	2	2062	2	0.00
14/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	2088	2	2088	2	0.00
14/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	529	0	529	0	388.00
14/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	502	0	502	0	0.00
14/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	6091	6	6091	6	0.00
14/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	6217	6	6217	6	0.00
14/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	2115	2	2115	2	0.00
14/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	2306	2	2306	2	621.00
14/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1646	1	1646	1	0.00
14/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1715	2	1715	2	388.00
14/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	5285	5	5285	5	0.00
14/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	4348	4	4348	4	0.00
14/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	1962	2	1962	2	621.00
14/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	4618	4	4618	4	0.00
14/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1627	1	1627	1	388.00
14/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1673	1	1673	1	0.00
14/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	9591	9	9591	9	0.00
14/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	9396	9	9396	9	0.00
14/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	5420	5	5420	5	0.00
14/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	4657	4	4657	4	0.00
14/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	4697	4	4697	4	0.00
14/09/2022	2040 On 04-May-23			Bond Future	11.63	83.5332	11.6328	83.5332	0.00
14/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	11307	11	11307	11	0.00
14/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	3497	3	3497	3	0.00
14/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	3682	3	3682	3	486.00
14/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1748	2	1748	2	486.00
14/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	2154	2	2154	2	388.00
14/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	3466	3	3466	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
14/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	896	1	896	1	388.00
14/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	8516	8	8516	8	0.00
14/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	3527	3	3527	3	0.00
14/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	4798	4	4798	4	0.00
14/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	7652	7	7652	7	0.00
14/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	1878	2	1878	2	388.00
14/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1184	1	1184	1	486.00
14/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	10803	10	10803	10	0.00
14/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	4864	4	4864	4	0.00
14/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	6762	6	6762	6	0.00
14/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	4636	4	4636	4	0.00
14/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	4831	4	4831	4	0.00
14/09/2022	2040 On 03-August-23			Bond Future	11.76	80.6523	11.7590	80.6523	0.00
14/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	6205	6	6205	6	0.00
14/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	6169	6	6169	6	0.00
14/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	6241	6	6241	6	0.00
14/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3458	3	3458	3	0.00
14/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3501	3	3501	3	0.00
14/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3479	3	3479	3	0.00
14/09/2022	2040 On 02-November-23			Bond Future	11.89	82.1899	11.8872	82.1899	0.00
14/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	4203	4	4203	4	0.00
14/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	4174	4	4174	4	0.00
14/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	4145	4	4145	4	0.00
14/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	6011	6	6011	6	0.00
14/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	5946	6	5946	6	0.00
14/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	5978	6	5978	6	0.00
14/09/2022	2044 On 03-November-22			Bond Future	11.36	81.9324	11.3622	81.9324	73,454.00
14/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	2002	2	2002	2	0.00
14/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	2037	2	2037	2	0.00
14/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	35	0	35	0	0.00
14/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	270	0	270	0	1,900.00
14/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	511	0	511	0	0.00
14/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	2073	2	2073	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
14/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1697	2	1697	2	1,900.00
14/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	2107	2	2107	2	0.00
14/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	1790	1	1790	1	0.00
14/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	1760	1	1760	1	0.00
14/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	4355	4	4355	4	0.00
14/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	5556	5	5556	5	0.00
14/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	9112	9	9112	9	0.00
14/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	1820	1	1820	1	0.00
14/09/2022	2044 On 02-February-23			Bond Future	11.48	79.0232	11.4847	79.0232	33,819.00
14/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	2334	2	2334	2	0.00
14/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	5302	5	5302	5	0.00
14/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	2306	2	2306	2	0.00
14/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	2277	2	2277	2	0.00
14/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	4555	4	4555	4	0.00
14/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	4516	4	4516	4	0.00
14/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	2092	2	2092	2	4,000.00
14/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	4476	4	4476	4	0.00
14/09/2022	2044 On 04-May-23			Bond Future	11.60	80.5239	11.6016	80.5239	0.00
14/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	5690	6	5690	6	0.00
14/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	4776	5	4776	5	0.00
14/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	3701	4	3701	4	0.00
14/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	3670	3	3670	3	0.00
14/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	3638	3	3638	3	0.00
14/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	4836	4	4836	4	0.00
14/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	3845	3	3845	3	4,115.00
14/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	4869	4	4869	4	0.00
14/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	4802	4	4802	4	0.00
14/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	3231	3	3231	3	4,115.00
14/09/2022	2044 On 03-August-23			Bond Future	11.72	77.7096	11.7191	77.7096	0.00
14/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	6298	6	6298	6	0.00
14/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	6225	6	6225	6	0.00
14/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	6262	6	6262	6	0.00
14/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	3595	3	3595	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
14/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	3617	3	3617	3	0.00
14/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	3573	3	3573	3	0.00
14/09/2022	2044 On 02-November-23			Bond Future	11.84	79.1910	11.8381	79.1910	0.00
14/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	4292	4	4292	4	0.00
14/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	4322	4	4322	4	0.00
14/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	4352	4	4352	4	0.00
14/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	6024	6	6024	6	0.00
14/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	6057	6	6057	6	0.00
14/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	6091	6	6091	6	0.00
14/09/2022	2046 On 03-November-22			Bond Future	116.12	116.5954	116.1239	116.5954	16,413.00
14/09/2022	2046 On 02-February-23			Bond Future	118.23	118.7186	118.2341	118.7186	0.00
14/09/2022	2046 On 04-May-23			Bond Future	118.44	118.9353	118.4408	118.9353	0.00
14/09/2022	2046 On 03-August-23			Bond Future	120.77	121.2770	120.7715	121.2770	0.00
14/09/2022	2046 On 02-November-23			Bond Future	120.96	121.4760	120.9634	121.4760	0.00
14/09/2022	2050 On 03-November-22			Bond Future	120.10	119.9926	120.0980	119.9926	12,412.00
14/09/2022	2050 On 02-February-23			Bond Future	120.13	120.0308	120.1341	120.0308	0.00
14/09/2022	2050 On 04-May-23			Bond Future	122.44	122.3346	122.4379	122.3346	0.00
14/09/2022	2050 On 03-August-23			Bond Future	122.62	122.5166	122.6228	122.5166	0.00
14/09/2022	2050 On 02-November-23			Bond Future	124.99	124.8792	124.9874	124.8792	0.00
14/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	AL37 On 03-November-22			Index Future	829.80	833.0550	829.7980	833.0550	0.00
14/09/2022	AL37 On 02-February-23			Index Future	844.67	847.9970	844.6720	847.9970	0.00
14/09/2022	AL37 On 04-May-23			Index Future	860.66	864.0550	860.6610	864.0550	0.00
14/09/2022	AL37 On 03-August-23			Index Future	877.40	880.8560	877.3950	880.8560	0.00
14/09/2022	AL37 On 02-November-23			Index Future	894.12	897.6520	894.1240	897.6520	0.00
14/09/2022	AL7T On 03-November-22			Index Future	959.19	965.2690	959.1920	965.2690	0.00
14/09/2022	AL7T On 02-February-23			Index Future	976.39	982.5830	976.3850	982.5830	0.00
14/09/2022	AL7T On 04-May-23			Index Future	994.87	1001.1890	994.8680	1001.1890	0.00
14/09/2022	AL7T On 03-August-23			Index Future	1014.21	1020.6570	1014.2110	1020.6570	0.00
14/09/2022	AL7T On 02-November-23			Index Future	1033.55	1040.1180	1033.5490	1040.1180	0.00
14/09/2022	ALBI On 03-November-22			Index Future	844.55	848.8300	844.5540	848.8300	135.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2022	ALBI On 02-February-23			Index Future	859.69	864.0550	859.6920	864.0550	0.00
14/09/2022	ALBI On 04-May-23			Index Future	875.97	880.4170	875.9660	880.4170	0.00
14/09/2022	ALBI On 03-August-23			Index Future	893.00	897.5360	892.9960	897.5360	0.00
14/09/2022	ALBI On 02-November-23			Index Future	910.02	914.6500	910.0230	914.6500	0.00
14/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/09/2022	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
14/09/2022	ES33 On 03-November-22			Bond Future	12.12	73.8838	12.1224	73.8838	0.00
14/09/2022	ES33 On 02-February-23			Bond Future	12.31	75.2290	12.3083	75.2290	350.00
14/09/2022	ES33 On 04-May-23			Bond Future	12.48	72.8803	12.4826	72.8803	0.00
14/09/2022	ES33 On 03-August-23			Bond Future	12.66	74.3163	12.6558	74.3163	0.00
14/09/2022	ES33 On 02-November-23			Bond Future	12.85	71.9570	12.8483	71.9570	0.00
14/09/2022	ES42 On 03-November-22			Bond Future	12.41	72.1641	12.4063	72.1641	0.00
14/09/2022	ES42 On 02-February-23			Bond Future	12.57	73.4801	12.5682	73.4801	4,769.00
14/09/2022	ES42 On 04-May-23			Bond Future	12.73	70.6285	12.7267	70.6285	0.00
14/09/2022	ES42 On 03-August-23			Bond Future	12.88	72.0213	12.8797	72.0213	0.00
14/09/2022	ES42 On 02-November-23			Bond Future	13.05	69.1482	13.0487	69.1482	0.00
14/09/2022	GOVI On 03-November-22			GOVI	832.77	837.0500	832.7680	837.0500	876.00
14/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	123380	17	123380	17	0.00
14/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	123480	17	123480	17	0.00
14/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	123580	17	123580	17	0.00
14/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
14/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
14/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
14/09/2022	GOVI On 02-February-23			GOVI	847.69	852.0640	847.6940	852.0640	0.00
14/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	1	0	1	0.00
14/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	1	0	1	0.00
14/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	1	0	1	0.00
14/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	31360	0	31360	0	0.00
14/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	31260	0	31260	0	0.00
14/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	31460	0	31460	0	0.00
14/09/2022	GOVI On 04-May-23			GOVI	863.74	868.1990	863.7420	868.1990	0.00
14/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	108620	15	108620	15	0.00
14/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	108820	15	108820	15	0.00
14/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	108720	15	108720	15	0.00
14/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
14/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
14/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
14/09/2022	GOVI On 03-August-23			GOVI	880.54	885.0810	880.5350	885.0810	0.00
14/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	433050	48	433050	48	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
14/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	433250	48	433250	48	0.00
14/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	433150	48	433150	48	0.00
14/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
14/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
14/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
14/09/2022	GOVI On 02-November-23			GOVI	897.32	901.9570	897.3240	901.9570	0.00
14/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	115240	16	115240	16	0.00
14/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	115140	16	115140	16	0.00
14/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	115040	16	115040	16	0.00
14/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
14/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
14/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
14/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/09/2022	IGOV On 03-November-22			Index Future	325.98	326.3180	325.9760	326.3180	704.00
14/09/2022	IGOV On 02-February-23			Index Future	331.90	332.2510	331.8980	332.2510	0.00
14/09/2022	IGOV On 04-May-23			Index Future	338.26	338.6210	338.2590	338.6210	0.00
14/09/2022	IGOV On 03-August-23			Index Future	344.91	345.2820	344.9120	345.2820	0.00
14/09/2022	IGOV On 02-November-23			Index Future	351.56	351.9400	351.5640	351.9400	0.00
14/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
14/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
14/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
14/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
14/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
14/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.83	94.1750	5.8250	94.1750	0.00
14/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.61	93.4450	6.6050	93.4450	0.00
14/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.68	93.3600	6.6800	93.3600	0.00
14/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.34	92.7450	7.3350	92.7450	68.00
14/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.41	92.6800	7.4100	92.6800	0.00
14/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.85	92.2900	7.8500	92.2900	0.00
14/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.94	92.2200	7.9400	92.2200	0.00
14/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.24	91.9250	8.2350	91.9250	0.00
14/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.29	91.8750	8.2850	91.8750	75.00
14/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.29	91.8800	8.2900	91.8800	272.00
14/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.28	91.8900	8.2800	91.8900	0.00
14/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.27	91.9150	8.2650	91.9150	0.00
14/09/2022	R023 On 03-November-22			Bond Future	7.14	101.6458	7.1355	101.6458	23,874.00
14/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
14/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
14/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
14/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	268	0	268	0	0.00
14/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	271	0	271	0	0.00
14/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	265	0	265	0	0.00
14/09/2022	R035 On 03-November-22			Bond Future	11.15	86.9808	11.1509	86.9808	61,662.00
14/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	23	0	23	0	582.00
14/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	174	0	174	0	976.00
14/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1659	2	1659	2	0.00
14/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1628	2	1628	2	0.00
14/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	426	0	426	0	0.00
14/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1689	2	1689	2	0.00
14/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	8439	9	8439	9	0.00
14/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	1234	1	1234	1	0.00
14/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	1395	1	1395	1	976.00
14/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	2189	2	2189	2	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	77	0	77	0	976.00
14/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	1695	1	1695	1	0.00
14/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	3948	4	3948	4	582.00
14/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	1751	1	1751	1	0.00
14/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	1723	1	1723	1	0.00
14/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	1993	2	1993	2	0.00
14/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	5403	5	5403	5	0.00
14/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	8403	8	8403	8	0.00
14/09/2022	R035 On 02-February-23			Bond Future	11.30	88.5431	11.2963	88.5431	106,331.00
14/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	5385	5	5385	5	0.00
14/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	10580	11	10580	11	0.00
14/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	2266	2	2266	2	976.00
14/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	2293	2	2293	2	0.00
14/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1789	2	1789	2	0.00
14/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	774	1	774	1	976.00
14/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	1323	1	1323	1	388.00
14/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1812	2	1812	2	0.00
14/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	5231	5	5231	5	0.00
14/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1836	2	1836	2	0.00
14/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	1361	1	1361	1	0.00
14/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	1248	1	1248	1	0.00
14/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	360	0	360	0	0.00
14/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	387	0	387	0	388.00
14/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	335	0	335	0	582.00
14/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	9546	9	9546	9	0.00
14/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	9067	9	9067	9	0.00
14/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	5396	5	5396	5	0.00
14/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	5225	5	5225	5	0.00
14/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	5140	5	5140	5	582.00
14/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	6798	6	6798	6	0.00
14/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	4282	4	4282	4	0.00
14/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	469	0	469	0	976.00
14/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	4318	4	4318	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
14/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	9305	9	9305	9	0.00
14/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	4355	4	4355	4	0.00
14/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	3669	3	3669	3	582.00
14/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	3701	3	3701	3	0.00
14/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1576	1	1576	1	388.00
14/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1637	1	1637	1	0.00
14/09/2022	R035 On 04-May-23			Bond Future	11.43	85.7213	11.4261	85.7213	0.00
14/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	3167	3	3167	3	0.00
14/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1386	1	1386	1	491.00
14/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	691	1	691	1	388.00
14/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	7367	7	7367	7	0.00
14/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	3029	3	3029	3	491.00
14/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	3112	3	3112	3	0.00
14/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	3139	3	3139	3	0.00
14/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1706	2	1706	2	388.00
14/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	10195	10	10195	10	0.00
14/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	1079	1	1079	1	491.00
14/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	6557	6	6557	6	0.00
14/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	1811	1	1811	1	388.00
14/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	4341	4	4341	4	0.00
14/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	10293	10	10293	10	0.00
14/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	7346	7	7346	7	0.00
14/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	4492	4	4492	4	0.00
14/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	4401	4	4401	4	0.00
14/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	4371	4	4371	4	0.00
14/09/2022	R035 On 03-August-23			Bond Future	11.55	87.3908	11.5549	87.3908	0.00
14/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	5503	6	5503	6	0.00
14/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	5536	6	5536	6	0.00
14/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	5570	6	5570	6	0.00
14/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	3160	3	3160	3	0.00
14/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	3180	3	3180	3	0.00
14/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	3200	3	3200	3	0.00
14/09/2022	R035 On 02-November-23			Bond Future	11.70	84.5561	11.7003	84.5561	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
14/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3821	4	3821	4	0.00
14/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3769	4	3769	4	0.00
14/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3795	4	3795	4	0.00
14/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	5330	5	5330	5	0.00
14/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	5360	5	5360	5	0.00
14/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	5301	5	5301	5	0.00
14/09/2022	R186 On 03-November-22			Bond Future	9.06	109.2583	9.0631	109.2583	63,582.00
14/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	44	0	44	0	4,310.00
14/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	198	0	198	0	0.00
14/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	615	1	615	1	0.00
14/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	184	0	184	0	0.00
14/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	191	0	191	0	0.00
14/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	2030	2	2030	2	0.00
14/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	1149	1	1149	1	4,310.00
14/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	2058	2	2058	2	0.00
14/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	2002	2	2002	2	0.00
14/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	2992	3	2992	3	0.00
14/09/2022	R186 On 02-February-23			Bond Future	9.21	105.9230	9.2054	105.9230	0.00
14/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	458	0	458	0	0.00
14/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	452	0	452	0	0.00
14/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	444	0	444	0	0.00
14/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	3398	3	3398	3	0.00
14/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	3371	3	3371	3	0.00
14/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	3344	3	3344	3	0.00
14/09/2022	R186 On 04-May-23			Bond Future	9.34	107.9327	9.3352	107.9327	0.00
14/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	1110	1	1110	1	0.00
14/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	1098	1	1098	1	0.00
14/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	1123	1	1123	1	0.00
14/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2681	2	2681	2	0.00
14/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2700	2	2700	2	0.00
14/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2662	2	2662	2	0.00
14/09/2022	R186 On 03-August-23			Bond Future	9.46	104.7316	9.4633	104.7316	0.00
14/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2557	3	2557	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
14/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2521	3	2521	3	0.00
14/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2539	3	2539	3	0.00
14/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1745	1	1745	1	0.00
14/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1756	1	1756	1	0.00
14/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1735	1	1735	1	0.00
14/09/2022	R186 On 02-November-23			Bond Future	9.63	106.7283	9.6259	106.7283	0.00
14/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1818	2	1818	2	0.00
14/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1804	2	1804	2	0.00
14/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1832	2	1832	2	0.00
14/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2440	2	2440	2	0.00
14/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2466	2	2466	2	0.00
14/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2453	2	2453	2	0.00
14/09/2022	R197 On 03-November-22			Bond Future	338.74	339.0608	338.7427	339.0608	831.00
14/09/2022	R197 On 02-February-23			Bond Future	335.98	336.3106	335.9752	336.3106	0.00
14/09/2022	R197 On 04-May-23			Bond Future	342.42	342.7657	342.4183	342.7657	0.00
14/09/2022	R197 On 03-August-23			Bond Future	339.92	340.2712	339.9208	340.2712	0.00
14/09/2022	R197 On 02-November-23			Bond Future	346.48	346.8324	346.4754	346.8324	0.00
14/09/2022	R202 On 03-November-22			Bond Future	251.52	251.2985	251.5192	251.2985	6,148.00
14/09/2022	R202 On 02-February-23			Bond Future	251.35	251.1340	251.3498	251.1340	460.00
14/09/2022	R202 On 04-May-23			Bond Future	256.17	255.9535	256.1694	255.9535	0.00
14/09/2022	R202 On 03-August-23			Bond Future	256.30	256.0824	256.3040	256.0824	0.00
14/09/2022	R202 On 02-November-23			Bond Future	261.25	261.0206	261.2464	261.0206	0.00
14/09/2022	R209 On 03-November-22			Bond Future	11.14	67.3558	11.1398	67.3558	20,241.00
14/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	45	0	45	0	7,750.00
14/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	1170	1	1170	1	0.00
14/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2602	3	2602	3	0.00
14/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	308	0	308	0	0.00
14/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	1123	1	1123	1	0.00
14/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	1146	1	1146	1	0.00
14/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	1	0	6,000.00
14/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	4	0	4	0	0.00
14/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	1194	1	1194	1	0.00
14/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	4527	5	4527	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
14/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	288	0	288	0	7,750.00
14/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	1764	1	1764	1	0.00
14/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	3729	3	3729	3	0.00
14/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	9284	9	9284	9	0.00
14/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	10850	11	10850	11	0.00
14/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	1821	1	1821	1	0.00
14/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	1850	2	1850	2	6,000.00
14/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	779	1	779	1	0.00
14/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	1793	1	1793	1	0.00
14/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	6314	6	6314	6	6,000.00
14/09/2022	R209 On 02-February-23			Bond Future	11.27	68.5662	11.2651	68.5662	2,066.00
14/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1499	1	1499	1	0.00
14/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1459	1	1459	1	0.00
14/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1479	1	1479	1	0.00
14/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	3918	3	3918	3	0.00
14/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	3985	4	3985	4	0.00
14/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	3951	3	3951	3	0.00
14/09/2022	R209 On 04-May-23			Bond Future	11.38	66.7157	11.3821	66.7157	1,250.00
14/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	6731	7	6731	7	0.00
14/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	2355	2	2355	2	0.00
14/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2610	2	2610	2	0.00
14/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2563	2	2563	2	0.00
14/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2586	2	2586	2	0.00
14/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	768	1	768	1	7,500.00
14/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	8196	8	8196	8	0.00
14/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	4014	4	4014	4	0.00
14/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	4042	4	4042	4	0.00
14/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	3987	4	3987	4	0.00
14/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	4300	4	4300	4	7,500.00
14/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1471	1	1471	1	7,500.00
14/09/2022	R209 On 03-August-23			Bond Future	11.50	68.0152	11.4955	68.0152	0.00
14/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	4918	5	4918	5	0.00
14/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	4859	5	4859	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
14/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	4888	5	4888	5	0.00
14/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	2739	2	2739	2	0.00
14/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	2774	3	2774	3	0.00
14/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	2756	2	2756	2	0.00
14/09/2022	R209 On 02-November-23			Bond Future	11.62	66.1621	11.6202	66.1621	0.00
14/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	3347	3	3347	3	0.00
14/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	3300	3	3300	3	0.00
14/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	3324	3	3324	3	0.00
14/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	4695	4	4695	4	0.00
14/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	4721	4	4721	4	0.00
14/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	4669	4	4669	4	0.00
14/09/2022	R210 On 03-November-22			Bond Future	231.08	231.6222	231.0822	231.6222	732.00
14/09/2022	R210 On 02-February-23			Bond Future	235.28	235.8398	235.2811	235.8398	300.00
14/09/2022	R210 On 04-May-23			Bond Future	236.67	237.2403	236.6686	237.2403	0.00
14/09/2022	R210 On 03-August-23			Bond Future	241.33	241.9103	241.3253	241.9103	0.00
14/09/2022	R210 On 02-November-23			Bond Future	242.74	243.3319	242.7394	243.3319	0.00
14/09/2022	R213 On 03-November-22			Bond Future	10.73	81.6748	10.7326	81.6748	34,070.00
14/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	1	0	1	0	200.00
14/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	69	0	69	0	0.00
14/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	637	1	637	1	0.00
14/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	331	0	331	0	0.00
14/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	142	0	142	0	0.00
14/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	1	0	1	0	476.00
14/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	602	1	602	1	0.00
14/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	619	1	619	1	0.00
14/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	586	1	586	1	0.00
14/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	2306	2	2306	2	200.00
14/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	2244	2	2244	2	0.00
14/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	2274	2	2274	2	0.00
14/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	7657	7	7657	7	0.00
14/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	3766	3	3766	3	200.00
14/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	2923	2	2923	2	476.00
14/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	2213	2	2213	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
14/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	4390	4	4390	4	476.00
14/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	7973	7	7973	7	0.00
14/09/2022	R213 On 02-February-23			Bond Future	10.89	83.1419	10.8867	83.1419	0.00
14/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	1336	1	1336	1	912.00
14/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	1001	1	1001	1	0.00
14/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	187	0	187	0	476.00
14/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	987	1	987	1	0.00
14/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	1015	1	1015	1	0.00
14/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	1201	1	1201	1	0.00
14/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	6330	7	6330	7	0.00
14/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	735	1	735	1	0.00
14/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	626	0	626	0	912.00
14/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	4113	4	4113	4	0.00
14/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	3452	3	3452	3	0.00
14/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	3694	3	3694	3	476.00
14/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	4147	4	4147	4	0.00
14/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	8573	8	8573	8	0.00
14/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	4859	4	4859	4	476.00
14/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	4079	3	4079	3	0.00
14/09/2022	R213 On 04-May-23			Bond Future	11.02	81.1683	11.0249	81.1683	0.00
14/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	2183	2	2183	2	0.00
14/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	2162	2	2162	2	0.00
14/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	2203	2	2203	2	0.00
14/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	3435	3	3435	3	0.00
14/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	3485	3	3485	3	0.00
14/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	3460	3	3460	3	0.00
14/09/2022	R213 On 03-August-23			Bond Future	11.16	82.7488	11.1627	82.7488	0.00
14/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	4301	5	4301	5	0.00
14/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	4274	4	4274	4	0.00
14/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	4328	5	4328	5	0.00
14/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	2356	2	2356	2	0.00
14/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	2371	2	2371	2	0.00
14/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	2341	2	2341	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
14/09/2022	R213 On 02-November-23			Bond Future	11.32	80.7765	11.3228	80.7765	0.00
14/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	2887	3	2887	3	0.00
14/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	2866	3	2866	3	0.00
14/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	2909	3	2909	3	0.00
14/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	3724	3	3724	3	0.00
14/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	3767	3	3767	3	0.00
14/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	3745	3	3745	3	0.00
14/09/2022	R214 On 03-November-22			Bond Future	11.28	64.8271	11.2810	64.8271	25,440.00
14/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1772	2	1772	2	0.00
14/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1742	2	1742	2	0.00
14/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1712	2	1712	2	0.00
14/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1346	1	1346	1	0.00
14/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1370	1	1370	1	0.00
14/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1393	1	1393	1	0.00
14/09/2022	R214 On 02-February-23			Bond Future	11.40	65.9915	11.4019	65.9915	64,507.00
14/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	1974	2	1974	2	0.00
14/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1927	2	1927	2	0.00
14/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	1951	2	1951	2	0.00
14/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	3699	3	3699	3	0.00
14/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	3731	3	3731	3	0.00
14/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	3667	3	3667	3	0.00
14/09/2022	R214 On 04-May-23			Bond Future	11.51	63.9465	11.5091	63.9465	0.00
14/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	3107	3	3107	3	0.00
14/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	3054	3	3054	3	0.00
14/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	3080	3	3080	3	0.00
14/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	3816	3	3816	3	0.00
14/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	3843	3	3843	3	0.00
14/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	3789	3	3789	3	0.00
14/09/2022	R214 On 03-August-23			Bond Future	11.61	65.1919	11.6143	65.1919	0.00
14/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	5513	6	5513	6	0.00
14/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	5452	6	5452	6	0.00
14/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	5483	6	5483	6	0.00
14/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	2810	3	2810	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
14/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	2827	3	2827	3	0.00
14/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	2793	3	2793	3	0.00
14/09/2022	R214 On 02-November-23			Bond Future	11.73	63.1384	11.7313	63.1384	0.00
14/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3503	4	3503	4	0.00
14/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3551	4	3551	4	0.00
14/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3527	4	3527	4	0.00
14/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	4930	5	4930	5	0.00
14/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	4958	5	4958	5	0.00
14/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	4902	5	4902	5	0.00
14/09/2022	R248 On 03-November-22			Bond Future	11.28	81.0089	11.2828	81.0089	254,347.00
14/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	31	0	31	0	0.00
14/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	4629	5	4629	5	0.00
14/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	1998	2	1998	2	950.00
14/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	2034	2	2034	2	0.00
14/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	348	0	348	0	950.00
14/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	2071	2	2071	2	0.00
14/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1654	2	1654	2	0.00
14/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	477	0	477	0	0.00
14/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	4610	4	4610	4	0.00
14/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	2220	2	2220	2	0.00
14/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	1882	1	1882	1	0.00
14/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	1850	1	1850	1	0.00
14/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	5228	5	5228	5	0.00
14/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	630	0	630	0	0.00
14/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	9645	9	9645	9	0.00
14/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	1819	1	1819	1	0.00
14/09/2022	R248 On 02-February-23			Bond Future	11.40	82.5007	11.3979	82.5007	0.00
14/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	2522	2	2522	2	2,700.00
14/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	2403	2	2403	2	0.00
14/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	911	1	911	1	2,700.00
14/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	2432	2	2432	2	0.00
14/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	2462	2	2462	2	0.00
14/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	4631	4	4631	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
14/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	4552	4	4552	4	0.00
14/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	4671	4	4671	4	0.00
14/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	8084	7	8084	7	0.00
14/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	4711	4	4711	4	0.00
14/09/2022	R248 On 04-May-23			Bond Future	11.51	79.6087	11.5074	79.6087	0.00
14/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	3747	4	3747	4	0.00
14/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3780	4	3780	4	0.00
14/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3812	4	3812	4	0.00
14/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	4856	4	4856	4	0.00
14/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	4890	4	4890	4	0.00
14/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	4924	4	4924	4	0.00
14/09/2022	R248 On 03-August-23			Bond Future	11.62	81.1216	11.6180	81.1216	0.00
14/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	6621	7	6621	7	0.00
14/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	6658	7	6658	7	0.00
14/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	6696	7	6696	7	0.00
14/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	3640	3	3640	3	0.00
14/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	3662	3	3662	3	0.00
14/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	3684	3	3684	3	0.00
14/09/2022	R248 On 02-November-23			Bond Future	11.73	78.2503	11.7315	78.2503	0.00
14/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4514	5	4514	5	0.00
14/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	4452	5	4452	5	0.00
14/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	4483	5	4483	5	0.00
14/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	6069	6	6069	6	0.00
14/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	6139	6	6139	6	0.00
14/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	6104	6	6104	6	0.00