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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
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
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

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	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	10.9511	88.1373	62,486.00
26/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	41	0	41	0	0.00
26/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	85	0	85	0	500.00
26/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	3066	3	3066	3	0.00
26/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	44	0	44	0	0.00
26/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	47	0	47	0	0.00
26/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	1	0	1	0	500.00
26/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	5795	5	5795	5	0.00
26/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	3935	4	3935	4	0.00
26/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	3505	3	3505	3	0.00
26/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	3979	4	3979	4	0.00
26/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	372	0	372	0	500.00
26/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	4023	4	4023	4	0.00
26/09/2022	2030 On 02-February-23			Bond Future	11.12	85.7572	11.1191	85.7572	5,200.00
26/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	3160	3	3160	3	5,000.00
26/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	2055	2	2055	2	0.00
26/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	2148	2	2148	2	0.00
26/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	404	1	404	1	0.00
26/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	290	0	290	0	388.00
26/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	47	0	47	0	102.00
26/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	77	0	77	0	388.00
26/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	356	0	356	0	0.00
26/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	268	0	268	0	0.00
26/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	2619	3	2619	3	5,000.00
26/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	390	0	390	0	0.00
26/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	397	0	397	0	0.00
26/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	273	0	273	0	0.00
26/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	96	0	96	0	0.00
26/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	72	0	72	0	0.00
26/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	213	0	213	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	2030 On 02-February-23	9.66	Put	Bond Future	6796	6	6796	6	102.00
26/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	10762	10	10762	10	0.00
26/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	9646	9	9646	9	0.00
26/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	9455	9	9455	9	0.00
26/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	8887	8	8887	8	0.00
26/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	5627	5	5627	5	102.00
26/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	5351	5	5351	5	0.00
26/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	1632	1	1632	1	0.00
26/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1972	2	1972	2	388.00
26/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	6239	6	6239	6	0.00
26/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	6073	6	6073	6	0.00
26/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	6197	6	6197	6	0.00
26/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	5429	5	5429	5	0.00
26/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	5390	5	5390	5	0.00
26/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	2051	2	2051	2	0.00
26/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	1331	1	1331	1	0.00
26/09/2022	2030 On 04-May-23			Bond Future	11.26	87.5231	11.2613	87.5231	0.00
26/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	6231	7	6231	7	0.00
26/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	3497	4	3497	4	0.00
26/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	4645	5	4645	5	0.00
26/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	6015	6	6015	6	0.00
26/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	1257	1	1257	1	0.00
26/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	1428	2	1428	2	350.00
26/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	363	0	363	0	150.00
26/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	2803	3	2803	3	0.00
26/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	1089	1	1089	1	479.00
26/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	1228	1	1228	1	0.00
26/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	1242	1	1242	1	0.00
26/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	406	0	406	0	479.00
26/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	468	1	468	1	388.00
26/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	176	0	176	0	388.00
26/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	638	1	638	1	1,080.00
26/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	6117	6	6117	6	0.00

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26/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	10175	10	10175	10	0.00
26/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	7765	7	7765	7	0.00
26/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	6948	7	6948	7	0.00
26/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	7392	7	7392	7	0.00
26/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	4366	4	4366	4	0.00
26/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	4395	4	4395	4	0.00
26/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	4696	4	4696	4	0.00
26/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	2475	2	2475	2	150.00
26/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	4029	4	4029	4	0.00
26/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	4338	4	4338	4	0.00
26/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	1037	1	1037	1	479.00
26/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	1471	1	1471	1	1,080.00
26/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	2016	2	2016	2	388.00
26/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	983	1	983	1	350.00
26/09/2022	2030 On 03-August-23			Bond Future	11.41	85.3438	11.4108	85.3438	0.00
26/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	5951	6	5951	6	0.00
26/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	2759	3	2759	3	0.00
26/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	6833	7	6833	7	0.00
26/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	2715	3	2715	3	0.00
26/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	1109	1	1109	1	1,012.00
26/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	1445	2	1445	2	350.00
26/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	2737	3	2737	3	0.00
26/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2964	3	2964	3	0.00
26/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	4593	4	4593	4	0.00
26/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	3002	3	3002	3	0.00
26/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	1111	1	1111	1	350.00
26/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	5324	5	5324	5	0.00
26/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	1349	1	1349	1	1,012.00
26/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2983	3	2983	3	0.00
26/09/2022	2030 On 02-November-23			Bond Future	11.57	87.0687	11.5749	87.0687	0.00
26/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	1646	2	1646	2	0.00
26/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	1630	2	1630	2	0.00
26/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	1615	2	1615	2	0.00

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26/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	4718	4	4718	4	0.00
26/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	4692	4	4692	4	0.00
26/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	4667	4	4667	4	0.00
26/09/2022	2032 On 03-November-22			Bond Future	11.41	83.4208	11.4078	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	1709	2	0.00
26/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	4499	5	4499	5	0.00
26/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	113	0	113	0	0.00
26/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	119	0	119	0	750.00
26/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	1415	2	1415	2	0.00
26/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	5	0	5	0	500.00
26/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	67	0	67	0	0.00
26/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	2	0	2	0	0.00
26/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	44	0	44	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	3	0	0.00
26/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	6534	6	6534	6	180.00
26/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	7866	7	7866	7	0.00
26/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	6809	6	6809	6	454.00
26/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	11084	11	11084	11	0.00
26/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	10498	10	10498	10	0.00
26/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	4431	4	4431	4	180.00
26/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	11378	11	11378	11	0.00
26/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	4783	4	4783	4	454.00
26/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	6261	6	6261	6	0.00
26/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	1205	1	1205	1	7,500.00
26/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	3900	4	3900	4	0.00
26/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	3947	4	3947	4	0.00
26/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	219	0	219	0	750.00
26/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	1006	1	1006	1	500.00
26/09/2022	2032 On 02-February-23			Bond Future	11.57	84.9593	11.5726	84.9593	18.00

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26/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	3160	3	3160	3	0.00
26/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	6203	7	6203	7	0.00
26/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	410	1	410	1	0.00
26/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	418	1	418	1	0.00
26/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	268	0	268	0	0.00
26/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	46	0	46	0	454.00
26/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	2732	3	2732	3	0.00
26/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	427	1	427	1	0.00
26/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	515	1	515	1	0.00
26/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	694	1	694	1	750.00
26/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	299	0	299	0	500.00
26/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	66	0	66	0	500.00
26/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	170	0	170	0	750.00
26/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	8732	8	8732	8	0.00
26/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	11163	11	11163	11	0.00
26/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	7221	7	7221	7	0.00
26/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	5230	5	5230	5	0.00
26/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	5942	6	5942	6	454.00
26/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	6384	6	6384	6	0.00
26/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	2166	2	2166	2	0.00
26/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	12066	12	12066	12	0.00
26/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	7515	7	7515	7	454.00
26/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	6429	6	6429	6	0.00
26/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	6474	6	6474	6	0.00
26/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	753	1	753	1	750.00
26/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1878	2	1878	2	500.00
26/09/2022	2032 On 04-May-23			Bond Future	11.71	82.5438	11.7103	82.5438	0.00
26/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	990	1	990	1	400.00
26/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	1342	2	1342	2	0.00
26/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	1358	2	1358	2	0.00
26/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	1374	2	1374	2	0.00
26/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	2291	3	2291	3	400.00
26/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	8482	9	8482	9	0.00

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26/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	858	1	858	1	400.00
26/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	5384	5	5384	5	0.00
26/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	5418	5	5418	5	0.00
26/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	5453	5	5453	5	0.00
26/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	6376	6	6376	6	0.00
26/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	3923	4	3923	4	0.00
26/09/2022	2032 On 03-August-23			Bond Future	11.85	84.2687	11.8482	84.2687	2,600.00
26/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	3187	3	3187	3	0.00
26/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	3212	3	3212	3	0.00
26/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	3563	4	3563	4	5,000.00
26/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	3236	4	3236	4	0.00
26/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	3599	3	3599	3	0.00
26/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	3324	3	3324	3	0.00
26/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	3621	3	3621	3	0.00
26/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	3643	3	3643	3	0.00
26/09/2022	2032 On 02-November-23			Bond Future	12.01	81.8122	12.0079	81.8122	0.00
26/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	2031	2	2031	2	0.00
26/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	2048	2	2048	2	0.00
26/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	2066	2	2066	2	0.00
26/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	5626	5	5626	5	0.00
26/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	5656	5	5656	5	0.00
26/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	5686	5	5686	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
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	11.8397	80.0401	64,972.00
26/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	341	0	341	0	0.00
26/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	365	1	365	1	0.00
26/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	353	0	353	0	0.00
26/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	3420	3	3420	3	0.00
26/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	3467	3	3467	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	2037 On 03-November-22	11.32	Put	Bond Future	3372	3	3372	3	0.00
26/09/2022	2037 On 02-February-23			Bond Future	11.99	77.2604	11.9890	77.2604	76,247.00
26/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	876	1	876	1	636.00
26/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	804	1	804	1	0.00
26/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	2815	3	2815	3	0.00
26/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	776	1	776	1	0.00
26/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	790	1	790	1	0.00
26/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	6292	6	6292	6	0.00
26/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	6339	6	6339	6	0.00
26/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	6245	6	6245	6	0.00
26/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	6013	6	6013	6	0.00
26/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	2919	3	2919	3	636.00
26/09/2022	2037 On 04-May-23			Bond Future	12.12	78.8521	12.1174	78.8521	0.00
26/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	2699	3	2699	3	400.00
26/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	9194	10	9194	10	0.00
26/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	1672	2	1672	2	0.00
26/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	1182	1	1182	1	400.00
26/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	1634	2	1634	2	0.00
26/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	1653	2	1653	2	0.00
26/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	6213	6	6213	6	0.00
26/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	7416	7	7416	7	0.00
26/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	6253	6	6253	6	0.00
26/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	1168	1	1168	1	400.00
26/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	6173	6	6173	6	0.00
26/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	4557	4	4557	4	0.00
26/09/2022	2037 On 03-August-23			Bond Future	12.25	76.2416	12.2501	76.2416	0.00
26/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	3809	4	3809	4	0.00
26/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	3782	4	3782	4	0.00
26/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	3754	4	3754	4	0.00
26/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	4449	4	4449	4	0.00
26/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	4423	4	4423	4	0.00
26/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	4397	4	4397	4	0.00
26/09/2022	2037 On 02-November-23			Bond Future	12.39	77.7825	12.3890	77.7825	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 02-November-23	11.56	Call	Bond Future	2405	3	2405	3	0.00
26/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	2385	3	2385	3	0.00
26/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	2425	3	2425	3	0.00
26/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	6949	7	6949	7	0.00
26/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	6913	7	6913	7	0.00
26/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	6876	7	6876	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	11.9072	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	579	1	0.00
26/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	10	0	10	0	1,600.00
26/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	438	1	438	1	0.00
26/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	32	0	32	0	0.00
26/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	301	0	301	0	1,600.00
26/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	18	0	18	0	1,078.00
26/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	1880	2	1880	2	0.00
26/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	4010	4	4010	4	0.00
26/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	411	1	411	1	0.00
26/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	424	1	424	1	0.00
26/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	207	0	207	0	1,078.00
26/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	4658	4	4658	4	0.00
26/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	3527	3	3527	3	0.00
26/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	1324	1	1324	1	0.00
26/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	8553	8	8553	8	0.00
26/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	4099	4	4099	4	0.00
26/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	7177	7	7177	7	0.00
26/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	7858	7	7858	7	0.00
26/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	3095	3	3095	3	0.00
26/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	451	0	451	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
26/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	3628	3	3628	3	0.00
26/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	3577	3	3577	3	0.00
26/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	12196	12	12196	12	0.00
26/09/2022	2040 On 02-February-23			Bond Future	12.05	78.7479	12.0516	78.7479	64,691.00
26/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	3098	3	3098	3	0.00
26/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	822	1	822	1	0.00
26/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	836	1	836	1	0.00
26/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	129	0	129	0	0.00
26/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	138	0	138	0	388.00
26/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	3660	4	3660	4	0.00
26/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	3763	4	3763	4	0.00
26/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	851	1	851	1	0.00
26/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	957	1	957	1	621.00
26/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	638	1	638	1	388.00
26/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	602	1	602	1	0.00
26/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	7526	7	7526	7	0.00
26/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	6318	6	6318	6	0.00
26/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	2990	3	2990	3	621.00
26/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	6672	6	6672	6	0.00
26/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	2491	2	2491	2	388.00
26/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	2561	2	2561	2	0.00
26/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	12322	12	12322	12	0.00
26/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	7694	7	7694	7	0.00
26/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	12536	12	12536	12	0.00
26/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	6723	6	6723	6	0.00
26/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	6775	6	6775	6	0.00
26/09/2022	2040 On 04-May-23			Bond Future	12.18	80.3705	12.1757	80.3705	0.00
26/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	8507	9	8507	9	0.00
26/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	1920	2	1920	2	0.00
26/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	2051	2	2051	2	486.00
26/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	795	1	795	1	486.00
26/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1038	1	1038	1	388.00
26/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	361	0	361	0	388.00

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26/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	1898	2	1898	2	0.00
26/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	5985	6	5985	6	0.00
26/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	1941	2	1941	2	0.00
26/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	6466	6	6466	6	0.00
26/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	9953	10	9953	10	0.00
26/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	2601	2	2601	2	388.00
26/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1638	2	1638	2	486.00
26/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	6550	6	6550	6	0.00
26/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	13522	13	13522	13	0.00
26/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	8899	9	8899	9	0.00
26/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	6260	6	6260	6	0.00
26/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	6508	6	6508	6	0.00
26/09/2022	2040 On 03-August-23			Bond Future	12.30	77.5413	12.3036	77.5413	0.00
26/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	4127	4	4127	4	0.00
26/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	4098	4	4098	4	0.00
26/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	4157	4	4157	4	0.00
26/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	4579	4	4579	4	0.00
26/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	4634	4	4634	4	0.00
26/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	4606	4	4606	4	0.00
26/09/2022	2040 On 02-November-23			Bond Future	12.44	79.1084	12.4370	79.1084	0.00
26/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	2609	3	2609	3	0.00
26/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	2587	3	2587	3	0.00
26/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	2565	3	2565	3	0.00
26/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	7608	7	7608	7	0.00
26/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	7528	7	7528	7	0.00
26/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	7568	7	7568	7	0.00
26/09/2022	2044 On 03-November-22			Bond Future	11.90	78.6816	11.8984	78.6816	73,707.00
26/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	429	1	429	1	0.00
26/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	444	1	444	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	10	0	1,900.00
26/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	34	0	34	0	0.00
26/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	315	0	315	0	1,900.00

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 03-November-22	11.41	Call	Bond Future	458	1	458	1	0.00
26/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	3543	3	3543	3	0.00
26/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	4124	4	4124	4	0.00
26/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	3594	3	3594	3	0.00
26/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	7275	7	7275	7	0.00
26/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	8694	8	8694	8	0.00
26/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	12475	12	12475	12	0.00
26/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	3645	3	3645	3	0.00
26/09/2022	2044 On 02-February-23			Bond Future	12.03	75.7517	12.0349	75.7517	31,719.00
26/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	952	1	952	1	0.00
26/09/2022	2044 On 02-February-23	11.20	Call	Bond Future	1017	0	1017	0	1,300.00
26/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	2977	3	2977	3	0.00
26/09/2022	2044 On 02-February-23	11.90	Call	Bond Future	2670	0	2670	0	1,300.00
26/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	936	1	936	1	0.00
26/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	921	1	921	1	0.00
26/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	6617	6	6617	6	0.00
26/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	6566	6	6566	6	0.00
26/09/2022	2044 On 02-February-23	11.90	Put	Bond Future	3485	0	3485	0	0.00
26/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	3186	3	3186	3	4,000.00
26/09/2022	2044 On 02-February-23	11.20	Put	Bond Future	6310	0	6310	0	0.00
26/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	6514	6	6514	6	0.00
26/09/2022	2044 On 04-May-23			Bond Future	12.15	77.3126	12.1518	77.3126	0.00
26/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	2028	2	2028	2	0.00
26/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	2819	3	2819	3	0.00
26/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	3532	4	3532	4	0.00
26/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	2006	2	2006	2	0.00
26/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	1984	2	1984	2	0.00
26/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	6577	6	6577	6	0.00
26/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	5250	5	5250	5	4,115.00
26/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	6534	6	6534	6	0.00
26/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	4435	4	4435	4	4,115.00
26/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	6491	6	6491	6	0.00
26/09/2022	2044 On 03-August-23			Bond Future	12.27	74.5448	12.2719	74.5448	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 03-August-23	12.17	Call	Bond Future	4144	4	4144	4	0.00
26/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	4084	4	4084	4	0.00
26/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	4114	4	4114	4	0.00
26/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	4766	5	4766	5	0.00
26/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	4795	5	4795	5	0.00
26/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	4737	4	4737	4	0.00
26/09/2022	2044 On 02-November-23			Bond Future	12.40	76.0514	12.3967	76.0514	0.00
26/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	2633	3	2633	3	0.00
26/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	2656	3	2656	3	0.00
26/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	2678	3	2678	3	0.00
26/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	7647	7	7647	7	0.00
26/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	7688	7	7688	7	0.00
26/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	7729	7	7729	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
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

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	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
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
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

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	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	12.6724	71.4454	0.00
26/09/2022	ES33 On 02-February-23			Bond Future	12.87	72.7806	12.8742	72.7806	350.00
26/09/2022	ES33 On 04-May-23			Bond Future	13.05	70.4980	13.0469	70.4980	0.00
26/09/2022	ES33 On 03-August-23			Bond Future	13.22	71.9869	13.2213	71.9869	0.00
26/09/2022	ES33 On 02-November-23			Bond Future	13.42	69.6628	13.4198	69.6628	0.00
26/09/2022	ES42 On 03-November-22			Bond Future	12.94	69.3906	12.9434	69.3906	0.00
26/09/2022	ES42 On 02-February-23			Bond Future	13.12	70.6890	13.1206	70.6890	4,769.00
26/09/2022	ES42 On 04-May-23			Bond Future	13.28	67.8954	13.2801	67.8954	0.00
26/09/2022	ES42 On 03-August-23			Bond Future	13.44	69.3310	13.4360	69.3310	0.00
26/09/2022	ES42 On 02-November-23			Bond Future	13.61	66.4848	13.6127	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	820.42	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	820.41	Put	GOVI	142270	10	142270	10	0.00
26/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	142370	10	142370	10	0.00
26/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	142470	10	142470	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
26/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	298130	26	298130	26	0.00
26/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	298030	26	298030	26	0.00
26/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	298230	26	298230	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	852.87	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	852.86	Put	GOVI	150110	11	150110	11	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 04-May-23	852.87	Put	GOVI	150210	11	150210	11	0.00
26/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	150310	11	150310	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	180860	23	0.00
26/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	181060	23	181060	23	0.00
26/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	180960	23	180960	23	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	837.21	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	132010	9	0.00
26/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	132110	9	132110	9	0.00
26/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	131910	9	131910	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
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

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	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	8.6830	0.1077	0.00
26/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.60	93.4150	6.5950	93.4150	0.00
26/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.70	93.2200	6.7000	93.2200	0.00
26/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.48	92.5850	7.4750	92.5850	68.00
26/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.63	92.4500	7.6300	92.4500	0.00
26/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	8.11	91.9700	8.1100	91.9700	0.00
26/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.24	91.8650	8.2350	91.8650	0.00
26/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.65	91.5100	8.6500	91.5100	0.00
26/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.73	91.4550	8.7300	91.4550	75.00
26/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.77	91.4050	8.7650	91.4050	272.00
26/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.78	91.4000	8.7800	91.4000	0.00
26/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.74	91.4300	8.7400	91.4300	0.00
26/09/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.87	91.3000	8.8650	91.3000	0.00
26/09/2022	R023 On 03-November-22			Bond Future	7.38	101.5370	7.3842	101.5370	23,773.00
26/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
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	344	0	0.00
26/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	347	0	347	0	0.00
26/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	341	0	341	0	0.00
26/09/2022	R035 On 03-November-22			Bond Future	11.70	83.8902	11.6998	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	5	0	976.00
26/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	311	0	311	0	0.00
26/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	322	0	322	0	0.00
26/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	25	0	25	0	0.00
26/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	333	0	333	0	0.00
26/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	5382	6	5382	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	R035 On 03-November-22	10.99	Call	Bond Future	185	0	185	0	0.00
26/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	233	0	233	0	976.00
26/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	4286	4	4286	4	582.00
26/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	166	0	166	0	976.00
26/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	3485	3	3485	3	0.00
26/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	6693	6	6693	6	582.00
26/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	3533	3	3533	3	0.00
26/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	3977	4	3977	4	0.00
26/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	3581	3	3581	3	0.00
26/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	8380	8	8380	8	0.00
26/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	11527	11	11527	11	0.00
26/09/2022	R035 On 02-February-23			Bond Future	11.86	85.4374	11.8604	85.4374	106,331.00
26/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	3145	3	3145	3	0.00
26/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	7703	8	7703	8	0.00
26/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	946	1	946	1	976.00
26/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	962	1	962	1	0.00
26/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	683	1	683	1	0.00
26/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	696	1	696	1	0.00
26/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	226	0	226	0	976.00
26/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	450	1	450	1	388.00
26/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	3022	3	3022	3	0.00
26/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	708	1	708	1	0.00
26/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	468	1	468	1	0.00
26/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	415	0	415	0	0.00
26/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	76	0	76	0	582.00
26/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	83	0	83	0	0.00
26/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	92	0	92	0	388.00
26/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	11933	12	11933	12	0.00
26/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	12447	12	12447	12	0.00
26/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	7724	7	7724	7	0.00
26/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	7513	7	7513	7	0.00
26/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	7409	7	7409	7	582.00
26/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	9411	9	9411	9	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 02-February-23	10.88	Put	Bond Future	6315	6	6315	6	0.00
26/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	753	1	753	1	976.00
26/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	12189	12	12189	12	0.00
26/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	6363	6	6363	6	0.00
26/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	6410	6	6410	6	0.00
26/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	5499	5	5499	5	582.00
26/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	5542	5	5542	5	0.00
26/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	2497	2	2497	2	388.00
26/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	2590	2	2590	2	0.00
26/09/2022	R035 On 04-May-23			Bond Future	11.99	82.6886	11.9885	82.6886	0.00
26/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	1713	2	1713	2	0.00
26/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	265	0	265	0	388.00
26/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	604	1	604	1	491.00
26/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	5054	5	5054	5	0.00
26/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	1618	2	1618	2	491.00
26/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	1674	2	1674	2	0.00
26/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	1693	2	1693	2	0.00
26/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	778	1	778	1	388.00
26/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	7580	8	7580	8	0.00
26/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	1552	1	1552	1	491.00
26/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	8717	8	8717	8	0.00
26/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	2588	2	2588	2	388.00
26/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	5976	6	5976	6	0.00
26/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	9652	9	9652	9	0.00
26/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	12955	13	12955	13	0.00
26/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	6170	6	6170	6	0.00
26/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	6053	6	6053	6	0.00
26/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	6014	6	6014	6	0.00
26/09/2022	R035 On 03-August-23			Bond Future	12.12	84.4162	12.1182	84.4162	0.00
26/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	3609	4	3609	4	0.00
26/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	3636	4	3636	4	0.00
26/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	3664	4	3664	4	0.00
26/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	4287	4	4287	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
26/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	4313	4	4313	4	0.00
26/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	4338	4	4338	4	0.00
26/09/2022	R035 On 02-November-23			Bond Future	12.27	81.6178	12.2693	81.6178	0.00
26/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	2353	3	2353	3	0.00
26/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	2313	2	2313	2	0.00
26/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	2333	3	2333	3	0.00
26/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	6866	7	6866	7	0.00
26/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	6902	7	6902	7	0.00
26/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	6831	7	6831	7	0.00
26/09/2022	R186 On 03-November-22			Bond Future	9.53	107.5901	9.5273	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	82	0	0.00
26/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	6	0	6	0	0.00
26/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	5	0	5	0	0.00
26/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	6	0	6	0	0.00
26/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	3444	3	3444	3	0.00
26/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	2215	2	2215	2	4,310.00
26/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	3479	3	3479	3	0.00
26/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	3409	3	3409	3	0.00
26/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	4547	4	4547	4	0.00
26/09/2022	R186 On 02-February-23			Bond Future	9.69	104.2748	9.6905	104.2748	0.00
26/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	159	0	159	0	0.00
26/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	156	0	156	0	0.00
26/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	153	0	153	0	0.00
26/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	4682	4	4682	4	0.00
26/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	4651	4	4651	4	0.00
26/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	4620	4	4620	4	0.00
26/09/2022	R186 On 04-May-23			Bond Future	9.81	106.4203	9.8061	106.4203	0.00
26/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	584	1	584	1	0.00
26/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	577	1	577	1	0.00
26/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	592	1	592	1	0.00
26/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	3593	3	3593	3	0.00
26/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	3617	3	3617	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 04-May-23	8.84	Put	Bond Future	3569	3	3569	3	0.00
26/09/2022	R186 On 03-August-23			Bond Future	9.92	103.3366	9.9246	103.3366	0.00
26/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	1730	2	1730	2	0.00
26/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	1701	2	1701	2	0.00
26/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	1715	2	1715	2	0.00
26/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	2240	2	2240	2	0.00
26/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	2254	2	2254	2	0.00
26/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	2227	2	2227	2	0.00
26/09/2022	R186 On 02-November-23			Bond Future	10.09	105.4253	10.0865	105.4253	0.00
26/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1172	1	1172	1	0.00
26/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1161	1	1161	1	0.00
26/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1184	1	1184	1	0.00
26/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	3018	3	3018	3	0.00
26/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	3049	3	3049	3	0.00
26/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	3033	3	3033	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
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	11.6947	64.6964	19,159.00
26/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	1	0	1	0	7,750.00
26/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	810	1	810	1	1,300.00
26/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	175	0	175	0	0.00
26/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	15	0	15	0	0.00
26/09/2022	R209 On 03-November-22	10.90	Call	Bond Future	112	0	112	0	1,300.00
26/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	168	0	168	0	0.00
26/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	182	0	182	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	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	189	0	0.00
26/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	2143	2	2143	2	0.00
26/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	684	1	684	1	7,750.00
26/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	3539	3	3539	3	0.00
26/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	6216	6	6216	6	0.00
26/09/2022	R209 On 03-November-22	10.90	Put	Bond Future	4146	4	4146	4	0.00
26/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	12059	12	12059	12	0.00
26/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	13628	13	13628	13	0.00
26/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	3584	3	3584	3	0.00
26/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	3675	3	3675	3	6,000.00
26/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	3630	3	3630	3	0.00
26/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	1766	2	1766	2	0.00
26/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	9049	9	9049	9	6,000.00
26/09/2022	R209 On 02-February-23			Bond Future	11.83	65.8896	11.8336	65.8896	2,066.00
26/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	553	1	553	1	0.00
26/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	543	1	543	1	0.00
26/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	533	1	533	1	0.00
26/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	5770	5	5770	5	0.00
26/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	5857	6	5857	6	0.00
26/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	5813	5	5813	5	0.00
26/09/2022	R209 On 04-May-23			Bond Future	11.95	64.0910	11.9497	64.0910	1,250.00
26/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	1367	2	1367	2	0.00
26/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	4628	5	4628	5	0.00
26/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	1197	1	1197	1	0.00
26/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	1336	1	1336	1	0.00
26/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	1351	2	1351	2	0.00
26/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	305	0	305	0	7,500.00
26/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	10481	10	10481	10	0.00
26/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	5527	5	5527	5	0.00
26/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	5563	5	5563	5	0.00
26/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	5890	6	5890	6	7,500.00

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 04-May-23	12.50	Put	Bond Future	2117	2	2117	2	7,500.00
26/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	5492	5	5492	5	0.00
26/09/2022	R209 On 03-August-23			Bond Future	12.06	65.4302	12.0644	65.4302	0.00
26/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	3202	3	3202	3	0.00
26/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	3178	3	3178	3	0.00
26/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	3155	3	3155	3	0.00
26/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	3734	4	3734	4	0.00
26/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	3781	4	3781	4	0.00
26/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	3757	4	3757	4	0.00
26/09/2022	R209 On 02-November-23			Bond Future	12.19	63.6014	12.1943	63.6014	0.00
26/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	2035	2	2035	2	0.00
26/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	2000	2	2000	2	0.00
26/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	2017	2	2017	2	0.00
26/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	6078	6	6078	6	0.00
26/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	6110	6	6110	6	0.00
26/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	6046	6	6046	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	11.2909	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	9.84	Call	Bond Future	0	0	0	0	0.00
26/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	27	0	27	0	0.00
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	10.19	Call	Bond Future	4	0	4	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	23	0	0.00
26/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	21	0	21	0	0.00
26/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	25	0	25	0	0.00
26/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	4208	4	4208	4	0.00
26/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	4301	4	4301	4	200.00

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 03-November-22	10.38	Put	Bond Future	4254	4	4254	4	0.00
26/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	10215	10	10215	10	0.00
26/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	5154	5	5154	5	476.00
26/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	6183	6	6183	6	200.00
26/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	4162	4	4162	4	0.00
26/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	6880	6	6880	6	476.00
26/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	10532	10	10532	10	0.00
26/09/2022	R213 On 02-February-23			Bond Future	11.46	80.4485	11.4619	80.4485	0.00
26/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	497	1	497	1	912.00
26/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	338	0	338	0	0.00
26/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	332	0	332	0	0.00
26/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	43	0	43	0	476.00
26/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	4193	5	4193	5	0.00
26/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	345	0	345	0	0.00
26/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	431	1	431	1	0.00
26/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	222	0	222	0	0.00
26/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	5490	5	5490	5	476.00
26/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	1054	1	1054	1	912.00
26/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	6016	6	6016	6	0.00
26/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	5177	5	5177	5	0.00
26/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	10994	11	10994	11	0.00
26/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	6912	7	6912	7	476.00
26/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	6057	6	6057	6	0.00
26/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	5975	6	5975	6	0.00
26/09/2022	R213 On 04-May-23			Bond Future	11.60	78.5486	11.5972	78.5486	0.00
26/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	1124	1	1124	1	0.00
26/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	1111	1	1111	1	0.00
26/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	1137	1	1137	1	0.00
26/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	4858	5	4858	5	0.00
26/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	4923	5	4923	5	0.00
26/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	4890	5	4890	5	0.00
26/09/2022	R213 On 03-August-23			Bond Future	11.74	80.1893	11.7354	80.1893	0.00
26/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	2802	3	2802	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	R213 On 03-August-23	11.61	Call	Bond Future	2780	3	2780	3	0.00
26/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	2824	3	2824	3	0.00
26/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	3284	3	3284	3	0.00
26/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	3304	3	3304	3	0.00
26/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	3264	3	3264	3	0.00
26/09/2022	R213 On 02-November-23			Bond Future	11.90	78.2572	11.9013	78.2572	0.00
26/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	1755	2	1755	2	0.00
26/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	1739	2	1739	2	0.00
26/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	1770	2	1770	2	0.00
26/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	4970	5	4970	5	0.00
26/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	5024	5	5024	5	0.00
26/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	4998	5	4998	5	0.00
26/09/2022	R214 On 03-November-22			Bond Future	11.82	62.0981	11.8221	62.0981	24,771.00
26/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	382	1	382	1	0.00
26/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	394	1	394	1	0.00
26/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	369	1	369	1	0.00
26/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	2793	3	2793	3	0.00
26/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	2834	3	2834	3	0.00
26/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	2876	3	2876	3	0.00
26/09/2022	R214 On 02-February-23			Bond Future	11.96	63.2434	11.9565	63.2434	64,507.00
26/09/2022	R214 On 02-February-23	11.80	Call	Bond Future	2177	0	2177	0	1,600.00
26/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	811	1	811	1	0.00
26/09/2022	R214 On 02-February-23	11.10	Call	Bond Future	825	0	825	0	1,600.00
26/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	784	1	784	1	0.00
26/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	797	1	797	1	0.00
26/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	5390	5	5390	5	0.00
26/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	5432	5	5432	5	0.00
26/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	5348	5	5348	5	0.00
26/09/2022	R214 On 02-February-23	11.80	Put	Bond Future	2958	0	2958	0	0.00
26/09/2022	R214 On 02-February-23	11.10	Put	Bond Future	5306	0	5306	0	0.00
26/09/2022	R214 On 04-May-23			Bond Future	12.06	61.2439	12.0631	61.2439	0.00
26/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	1699	2	1699	2	0.00
26/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	1681	2	1681	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
26/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	1662	2	1662	2	0.00
26/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	5251	5	5251	5	0.00
26/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	5216	5	5216	5	0.00
26/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	5182	5	5182	5	0.00
26/09/2022	R214 On 03-August-23			Bond Future	12.17	62.5234	12.1699	62.5234	0.00
26/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	3675	4	3675	4	0.00
26/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	3650	4	3650	4	0.00
26/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	3624	4	3624	4	0.00
26/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	3769	4	3769	4	0.00
26/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	3746	4	3746	4	0.00
26/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	3723	4	3723	4	0.00
26/09/2022	R214 On 02-November-23			Bond Future	12.29	60.4880	12.2926	60.4880	0.00
26/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	2172	2	2172	2	0.00
26/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	2137	2	2137	2	0.00
26/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	2154	2	2154	2	0.00
26/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	6310	6	6310	6	0.00
26/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	6345	6	6345	6	0.00
26/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	6276	6	6276	6	0.00
26/09/2022	R248 On 03-November-22			Bond Future	11.82	77.6206	11.8199	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	409	1	950.00
26/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	423	1	423	1	0.00
26/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	1892	2	1892	2	0.00
26/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	15	0	15	0	950.00
26/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	28	0	28	0	0.00
26/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	438	1	438	1	0.00
26/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	287	0	287	0	0.00
26/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	4353	4	4353	4	0.00
26/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	3793	3	3793	3	0.00
26/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	3740	3	3740	3	0.00
26/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	7661	7	7661	7	0.00
26/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	8396	8	8396	8	0.00
26/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	1393	1	1393	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	R248 On 03-November-22	10.00	Put	Bond Future	13115	13	13115	13	0.00
26/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	3687	3	3687	3	0.00
26/09/2022	R248 On 02-February-23			Bond Future	11.95	79.0890	11.9490	79.0890	0.00
26/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	1044	1	1044	1	2,700.00
26/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	975	1	975	1	0.00
26/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	992	1	992	1	0.00
26/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	259	0	259	0	2,700.00
26/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	1010	1	1010	1	0.00
26/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	6598	6	6598	6	0.00
26/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	6703	6	6703	6	0.00
26/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	10957	10	10957	10	0.00
26/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	6755	6	6755	6	0.00
26/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	6808	6	6808	6	0.00
26/09/2022	R248 On 04-May-23			Bond Future	12.06	76.2541	12.0590	76.2541	0.00
26/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	2025	2	2025	2	0.00
26/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	2048	2	2048	2	0.00
26/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	2071	2	2071	2	0.00
26/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	6584	6	6584	6	0.00
26/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	6628	6	6628	6	0.00
26/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	6672	6	6672	6	0.00
26/09/2022	R248 On 03-August-23			Bond Future	12.17	77.8097	12.1726	77.8097	0.00
26/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	4366	5	4366	5	0.00
26/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	4397	5	4397	5	0.00
26/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	4429	5	4429	5	0.00
26/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	4802	5	4802	5	0.00
26/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	4830	5	4830	5	0.00
26/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	4859	5	4859	5	0.00
26/09/2022	R248 On 02-November-23			Bond Future	12.29	74.9607	12.2925	74.9607	0.00
26/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	2764	3	2764	3	0.00
26/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	2719	3	2719	3	0.00
26/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	2741	3	2741	3	0.00
26/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	7729	7	7729	7	0.00
26/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	7815	7	7815	7	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-November-23	11.48	Put	Bond Future	7772	7	7772	7	0.00
