



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	2025 On 03-November-22			Bond Future	166.14	165.8216	166.1358	165.8216	7,182.00
27/09/2022	2025 On 02-February-23			Bond Future	167.58	167.2074	167.5763	167.2074	232.00
27/09/2022	2025 On 04-May-23			Bond Future	171.07	170.6803	171.0690	170.6803	0.00
27/09/2022	2025 On 03-August-23			Bond Future	172.90	172.5086	172.9000	172.5086	0.00
27/09/2022	2025 On 02-November-23			Bond Future	176.49	176.0335	176.4924	176.0335	0.00
27/09/2022	2029 On 03-November-22			Bond Future	120.05	120.1582	120.0550	120.1582	1,099.00
27/09/2022	2029 On 02-February-23			Bond Future	122.33	122.4021	122.3321	122.4021	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
27/09/2022	2029 On 04-May-23			Bond Future	123.58	123.6385	123.5762	123.6385	0.00
27/09/2022	2029 On 03-August-23			Bond Future	126.18	126.2459	126.1777	126.2459	0.00
27/09/2022	2029 On 02-November-23			Bond Future	127.45	127.4729	127.4470	127.4729	0.00
27/09/2022	2030 On 03-November-22			Bond Future	10.84	87.6686	10.8403	87.6686	62,509.00
27/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	64	0	64	0	0.00
27/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	127	0	127	0	500.00
27/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	3461	3	3461	3	0.00
27/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	68	0	68	0	0.00
27/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	73	0	73	0	0.00
27/09/2022	2030 On 03-November-22	0000000	Call	Bond Future	2	0	2	0	500.00
27/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	5302	6	5302	6	0.00
27/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3467	4	3467	4	0.00
27/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3054	4	3054	4	0.00
27/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3510	4	3510	4	0.00
27/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	274	0	274	0	500.00
27/09/2022	2030 On 03-November-22	0000000	Put	Bond Future	3553	4	3553	4	0.00
27/09/2022	2030 On 02-February-23			Bond Future	11.00	85.2787	10.9967	85.2787	5,200.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	3504	3	3504	3	5,000.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	2328	2	2328	2	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	2428	2	2428	2	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	493	0	493	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	358	0	358	0	388.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	60	0	60	0	102.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	99	0	99	0	388.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	437	0	437	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	332	0	332	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	2931	3	2931	3	5,000.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	476	0	476	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	485	0	485	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	339	0	339	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	122	0	122	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	92	0	92	0	0.00
27/09/2022	2030 On 02-February-23	0000000	Call	Bond Future	266	0	266	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
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	6320	7	6320	7	102.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	10247	11	10247	11	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	9137	10	9137	10	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	8948	9	8948	9	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	8384	9	8384	9	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5179	6	5179	6	102.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4911	5	4911	5	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1416	2	1416	2	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1724	2	1724	2	388.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5774	6	5774	6	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5613	6	5613	6	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	5734	6	5734	6	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4987	5	4987	5	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	4949	5	4949	5	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1796	2	1796	2	0.00
27/09/2022	2030 On 02-February-23	0000000	Put	Bond Future	1146	1	1146	1	0.00
27/09/2022	2030 On 04-May-23			Bond Future	11.13	87.0339	11.1312	87.0339	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	6657	6	6657	6	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	3827	3	3827	3	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	5024	5	5024	5	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	6436	6	6436	6	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1438	1	1438	1	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1624	1	1624	1	350.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	433	0	433	0	150.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	3097	3	3097	3	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1253	1	1253	1	479.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1405	1	1405	1	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	1421	1	1421	1	0.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	483	0	483	0	479.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	555	0	555	0	388.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	214	0	214	0	388.00
27/09/2022	2030 On 04-May-23	0000000	Call	Bond Future	748	1	748	1	1,080.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	5682	6	5682	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
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	9667	10	9667	10	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	7290	8	7290	8	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	6490	7	6490	7	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	6924	7	6924	7	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4000	4	4000	4	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4028	4	4028	4	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	4314	5	4314	5	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	2224	2	2224	2	150.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3680	4	3680	4	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	3973	4	3973	4	0.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	912	1	912	1	479.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1304	1	1304	1	1,080.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	1801	2	1801	2	388.00
27/09/2022	2030 On 04-May-23	0000000	Put	Bond Future	864	1	864	1	350.00
27/09/2022	2030 On 03-August-23			Bond Future	11.27	84.8440	11.2745	84.8440	0.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	6361	6	6361	6	0.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	3042	3	3042	3	0.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	7265	7	7265	7	0.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	2996	3	2996	3	0.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	1269	1	1269	1	1,012.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	1636	1	1636	1	350.00
27/09/2022	2030 On 03-August-23	0000000	Call	Bond Future	3019	3	3019	3	0.00
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2695	3	2695	3	0.00
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	4231	5	4231	5	0.00
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2730	3	2730	3	0.00
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	990	1	990	1	350.00
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	4930	5	4930	5	0.00
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	1205	1	1205	1	1,012.00
27/09/2022	2030 On 03-August-23	0000000	Put	Bond Future	2712	3	2712	3	0.00
27/09/2022	2030 On 02-November-23			Bond Future	11.42	86.5588	11.4237	86.5588	0.00
27/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	1862	2	1862	2	0.00
27/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	1845	2	1845	2	0.00
27/09/2022	2030 On 02-November-23	0000000	Call	Bond Future	1829	2	1829	2	0.00

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27/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	4337	5	4337	5	0.00
27/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	4313	5	4313	5	0.00
27/09/2022	2030 On 02-November-23	0000000	Put	Bond Future	4289	5	4289	5	0.00
27/09/2022	2032 On 03-November-22			Bond Future	11.31	82.9476	11.3078	82.9476	172,756.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	180.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	500.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	2002	2	2002	2	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	4938	4	4938	4	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	159	0	159	0	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	166	0	166	0	750.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	1679	1	1679	1	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	9	0	9	0	500.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	97	0	97	0	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	4	0	4	0	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	66	0	66	0	0.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	454.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	1	0	1	0	750.00
27/09/2022	2032 On 03-November-22	0000000	Call	Bond Future	6	0	6	0	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	6037	7	6037	7	180.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	7367	8	7367	8	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	6311	7	6311	7	454.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	10584	11	10584	11	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	9999	10	9999	10	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	3962	4	3962	4	180.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	10879	11	10879	11	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	4305	5	4305	5	454.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	5766	6	5766	6	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	970	1	970	1	7,500.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	3448	4	3448	4	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	3493	4	3493	4	0.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	158	0	158	0	750.00
27/09/2022	2032 On 03-November-22	0000000	Put	Bond Future	799	1	799	1	500.00
27/09/2022	2032 On 02-February-23			Bond Future	11.46	84.4762	11.4631	84.4762	18.00

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27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	3478	3	3478	3	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	6632	6	6632	6	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	491	0	491	0	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	500	0	500	0	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	325	0	325	0	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	58	0	58	0	454.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	3026	3	3026	3	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	509	0	509	0	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	611	1	611	1	0.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	814	1	814	1	750.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	362	0	362	0	500.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	83	0	83	0	500.00
27/09/2022	2032 On 02-February-23	0000000	Call	Bond Future	209	0	209	0	750.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	8237	9	8237	9	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	10646	11	10646	11	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	6751	7	6751	7	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	4817	5	4817	5	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5505	6	5505	6	454.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5934	6	5934	6	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	1926	2	1926	2	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	11545	12	11545	12	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	7039	8	7039	8	454.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	5977	6	5977	6	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	6021	6	6021	6	0.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	649	1	649	1	750.00
27/09/2022	2032 On 02-February-23	0000000	Put	Bond Future	1662	2	1662	2	500.00
27/09/2022	2032 On 04-May-23			Bond Future	11.59	82.0500	11.5947	82.0500	0.00
27/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1126	1	1126	1	400.00
27/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1511	1	1511	1	0.00
27/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1529	1	1529	1	0.00
27/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	1546	1	1546	1	0.00
27/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	2530	2	2530	2	400.00
27/09/2022	2032 On 04-May-23	0000000	Call	Bond Future	8937	8	8937	8	0.00

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27/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	764	1	764	1	400.00
27/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5006	5	5006	5	0.00
27/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5039	5	5039	5	0.00
27/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5072	5	5072	5	0.00
27/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	5962	6	5962	6	0.00
27/09/2022	2032 On 04-May-23	0000000	Put	Bond Future	3613	4	3613	4	0.00
27/09/2022	2032 On 03-August-23			Bond Future	11.73	83.7642	11.7281	83.7642	2,600.00
27/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	3467	3	3467	3	0.00
27/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	3493	3	3493	3	0.00
27/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	3861	4	3861	4	5,000.00
27/09/2022	2032 On 03-August-23	0000000	Call	Bond Future	3519	3	3519	3	0.00
27/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3323	4	3323	4	0.00
27/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3064	3	3064	3	0.00
27/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3344	4	3344	4	0.00
27/09/2022	2032 On 03-August-23	0000000	Put	Bond Future	3365	4	3365	4	0.00
27/09/2022	2032 On 02-November-23			Bond Future	11.88	81.2975	11.8758	81.2975	0.00
27/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	2250	2	2250	2	0.00
27/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	2269	2	2269	2	0.00
27/09/2022	2032 On 02-November-23	0000000	Call	Bond Future	2288	2	2288	2	0.00
27/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	5250	6	5250	6	0.00
27/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	5279	6	5279	6	0.00
27/09/2022	2032 On 02-November-23	0000000	Put	Bond Future	5308	6	5308	6	0.00
27/09/2022	2033 On 03-November-22			Bond Future	113.17	112.8192	113.1703	112.8192	1,415.00
27/09/2022	2033 On 02-February-23			Bond Future	115.32	114.9260	115.3169	114.9260	6,141.00
27/09/2022	2033 On 04-May-23			Bond Future	116.33	115.9197	116.3271	115.9197	0.00
27/09/2022	2033 On 03-August-23			Bond Future	118.78	118.3642	118.7760	118.3642	0.00
27/09/2022	2033 On 02-November-23			Bond Future	119.80	119.3399	119.8011	119.3399	0.00
27/09/2022	2037 On 03-November-22			Bond Future	11.76	79.5620	11.7555	79.5620	60,888.00
27/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	426	0	426	0	0.00
27/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	455	0	455	0	0.00
27/09/2022	2037 On 03-November-22	0000000	Call	Bond Future	441	0	441	0	0.00
27/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	3031	3	3031	3	0.00
27/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	3077	3	3077	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
27/09/2022	2037 On 03-November-22	0000000	Put	Bond Future	2986	3	2986	3	0.00
27/09/2022	2037 On 02-February-23			Bond Future	11.90	76.7724	11.8972	76.7724	76,247.00
27/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	994	1	994	1	636.00
27/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	915	1	915	1	0.00
27/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	3071	3	3071	3	0.00
27/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	884	1	884	1	0.00
27/09/2022	2037 On 02-February-23	0000000	Call	Bond Future	899	1	899	1	0.00
27/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	5893	6	5893	6	0.00
27/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	5939	6	5939	6	0.00
27/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	5848	6	5848	6	0.00
27/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	5623	6	5623	6	0.00
27/09/2022	2037 On 02-February-23	0000000	Put	Bond Future	2668	3	2668	3	636.00
27/09/2022	2037 On 04-May-23			Bond Future	12.02	78.3533	12.0211	78.3533	0.00
27/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	2927	3	2927	3	400.00
27/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	9616	9	9616	9	0.00
27/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1839	2	1839	2	0.00
27/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1312	1	1312	1	400.00
27/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1799	2	1799	2	0.00
27/09/2022	2037 On 04-May-23	0000000	Call	Bond Future	1819	2	1819	2	0.00
27/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	5855	6	5855	6	0.00
27/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	7023	7	7023	7	0.00
27/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	5894	6	5894	6	0.00
27/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	1065	1	1065	1	400.00
27/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	5816	6	5816	6	0.00
27/09/2022	2037 On 04-May-23	0000000	Put	Bond Future	4262	5	4262	5	0.00
27/09/2022	2037 On 03-August-23			Bond Future	12.15	75.7320	12.1505	75.7320	0.00
27/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	4076	4	4076	4	0.00
27/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	4048	4	4048	4	0.00
27/09/2022	2037 On 03-August-23	0000000	Call	Bond Future	4019	4	4019	4	0.00
27/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	4182	4	4182	4	0.00
27/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	4157	4	4157	4	0.00
27/09/2022	2037 On 03-August-23	0000000	Put	Bond Future	4132	4	4132	4	0.00
27/09/2022	2037 On 02-November-23			Bond Future	12.28	77.2626	12.2804	77.2626	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
27/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	2612	2	2612	2	0.00
27/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	2591	2	2591	2	0.00
27/09/2022	2037 On 02-November-23	0000000	Call	Bond Future	2634	2	2634	2	0.00
27/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	6586	7	6586	7	0.00
27/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	6551	7	6551	7	0.00
27/09/2022	2037 On 02-November-23	0000000	Put	Bond Future	6516	7	6516	7	0.00
27/09/2022	2038 On 03-November-22			Bond Future	125.88	128.0904	125.8758	128.0904	5,587.00
27/09/2022	2038 On 02-February-23			Bond Future	126.34	128.5577	126.3389	128.5577	0.00
27/09/2022	2038 On 04-May-23			Bond Future	128.97	131.2287	128.9728	131.2287	0.00
27/09/2022	2038 On 03-August-23			Bond Future	129.70	132.0041	129.6967	132.0041	0.00
27/09/2022	2038 On 02-November-23			Bond Future	132.39	134.7013	132.3914	134.7013	0.00
27/09/2022	2040 On 03-November-22			Bond Future	11.83	81.3264	11.8282	81.3264	61,319.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	697	1	697	1	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	13	0	13	0	1,600.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	534	0	534	0	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	42	0	42	0	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	372	0	372	0	1,600.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	24	0	24	0	1,078.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	2141	2	2141	2	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	4392	4	4392	4	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	502	0	502	0	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	518	0	518	0	0.00
27/09/2022	2040 On 03-November-22	0000000	Call	Bond Future	259	0	259	0	1,078.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	4232	5	4232	5	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3144	4	3144	4	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	1107	1	1107	1	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	8078	9	8078	9	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3692	4	3692	4	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	6709	7	6709	7	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	7385	8	7385	8	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	2734	3	2734	3	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	354	0	354	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
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3240	4	3240	4	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	3192	4	3192	4	0.00
27/09/2022	2040 On 03-November-22	0000000	Put	Bond Future	11717	12	11717	12	0.00
27/09/2022	2040 On 02-February-23			Bond Future	11.97	78.3189	11.9655	78.3189	64,691.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	3361	3	3361	3	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	930	1	930	1	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	946	1	946	1	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	152	0	152	0	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	163	0	163	0	388.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	3949	4	3949	4	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	4057	4	4057	4	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	962	1	962	1	0.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	1078	1	1078	1	621.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	727	1	727	1	388.00
27/09/2022	2040 On 02-February-23	0000000	Call	Bond Future	688	1	688	1	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	7104	8	7104	8	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	5927	6	5927	6	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	2742	3	2742	3	621.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	6271	7	6271	7	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	2273	2	2273	2	388.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	2339	3	2339	3	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	11836	12	11836	12	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	7268	8	7268	8	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	12048	13	12048	13	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	6321	7	6321	7	0.00
27/09/2022	2040 On 02-February-23	0000000	Put	Bond Future	6372	7	6372	7	0.00
27/09/2022	2040 On 04-May-23			Bond Future	12.09	79.9319	12.0854	79.9319	0.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	8906	9	8906	9	0.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2094	2	2094	2	0.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2233	2	2233	2	486.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	887	1	887	1	486.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	1150	1	1150	1	388.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	409	0	409	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2071	2	2071	2	0.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	6326	6	6326	6	0.00
27/09/2022	2040 On 04-May-23	0000000	Call	Bond Future	2117	2	2117	2	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	6115	6	6115	6	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	9518	10	9518	10	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	2415	3	2415	3	388.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	1510	2	1510	2	486.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	6196	7	6196	7	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	13043	14	13043	14	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	8484	9	8484	9	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	5915	6	5915	6	0.00
27/09/2022	2040 On 04-May-23	0000000	Put	Bond Future	6155	7	6155	7	0.00
27/09/2022	2040 On 03-August-23			Bond Future	12.21	77.0932	12.2103	77.0932	0.00
27/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	4399	4	4399	4	0.00
27/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	4368	4	4368	4	0.00
27/09/2022	2040 On 03-August-23	0000000	Call	Bond Future	4430	4	4430	4	0.00
27/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	4316	5	4316	5	0.00
27/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	4369	5	4369	5	0.00
27/09/2022	2040 On 03-August-23	0000000	Put	Bond Future	4343	5	4343	5	0.00
27/09/2022	2040 On 02-November-23			Bond Future	12.34	78.6513	12.3352	78.6513	0.00
27/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	2817	3	2817	3	0.00
27/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	2794	3	2794	3	0.00
27/09/2022	2040 On 02-November-23	0000000	Call	Bond Future	2771	3	2771	3	0.00
27/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	7241	8	7241	8	0.00
27/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	7163	8	7163	8	0.00
27/09/2022	2040 On 02-November-23	0000000	Put	Bond Future	7202	8	7202	8	0.00
27/09/2022	2044 On 03-November-22			Bond Future	11.81	78.1609	11.8144	78.1609	73,662.00
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	531	0	531	0	0.00
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	548	0	548	0	0.00
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	1	0	1	0	0.00
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	14	0	14	0	1,900.00
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	46	0	46	0	0.00
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	565	0	565	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
27/09/2022	2044 On 03-November-22	0000000	Call	Bond Future	395	0	395	0	1,900.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	3688	4	3688	4	0.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	3182	4	3182	4	0.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	3134	4	3134	4	0.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	6772	7	6772	7	0.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	8183	9	8183	9	0.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	11959	12	11959	12	0.00
27/09/2022	2044 On 03-November-22	0000000	Put	Bond Future	3231	4	3231	4	0.00
27/09/2022	2044 On 02-February-23			Bond Future	11.94	75.2203	11.9439	75.2203	31,719.00
27/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1081	1	1081	1	0.00
27/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1153	1	1153	1	1,300.00
27/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	3252	3	3252	3	0.00
27/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	2928	3	2928	3	1,300.00
27/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1046	1	1046	1	0.00
27/09/2022	2044 On 02-February-23	0000000	Call	Bond Future	1063	1	1063	1	0.00
27/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	6144	7	6144	7	0.00
27/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	6195	7	6195	7	0.00
27/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	3195	3	3195	3	0.00
27/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	2913	3	2913	3	4,000.00
27/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	5897	6	5897	6	0.00
27/09/2022	2044 On 02-February-23	0000000	Put	Bond Future	6094	7	6094	7	0.00
27/09/2022	2044 On 04-May-23			Bond Future	12.06	76.7696	12.0565	76.7696	0.00
27/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	2221	2	2221	2	0.00
27/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	3058	3	3058	3	0.00
27/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	3806	4	3806	4	0.00
27/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	2197	2	2197	2	0.00
27/09/2022	2044 On 04-May-23	0000000	Call	Bond Future	2173	2	2173	2	0.00
27/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	6202	7	6202	7	0.00
27/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	4924	5	4924	5	4,115.00
27/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	6160	7	6160	7	0.00
27/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	4144	4	4144	4	4,115.00
27/09/2022	2044 On 04-May-23	0000000	Put	Bond Future	6119	6	6119	6	0.00
27/09/2022	2044 On 03-August-23			Bond Future	12.17	73.9901	12.1735	73.9901	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
27/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	4434	4	4434	4	0.00
27/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	4372	4	4372	4	0.00
27/09/2022	2044 On 03-August-23	0000000	Call	Bond Future	4403	4	4403	4	0.00
27/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	4482	5	4482	5	0.00
27/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	4510	5	4510	5	0.00
27/09/2022	2044 On 03-August-23	0000000	Put	Bond Future	4455	5	4455	5	0.00
27/09/2022	2044 On 02-November-23			Bond Future	12.29	75.4855	12.2901	75.4855	0.00
27/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	2856	3	2856	3	0.00
27/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	2880	3	2880	3	0.00
27/09/2022	2044 On 02-November-23	0000000	Call	Bond Future	2903	3	2903	3	0.00
27/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	7261	8	7261	8	0.00
27/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	7301	8	7301	8	0.00
27/09/2022	2044 On 02-November-23	0000000	Put	Bond Future	7340	8	7340	8	0.00
27/09/2022	2046 On 03-November-22			Bond Future	112.96	112.9237	112.9647	112.9237	16,541.00
27/09/2022	2046 On 02-February-23			Bond Future	115.11	115.0323	115.1073	115.0323	0.00
27/09/2022	2046 On 04-May-23			Bond Future	115.46	115.3707	115.4558	115.3707	0.00
27/09/2022	2046 On 03-August-23			Bond Future	117.89	117.8043	117.8869	117.8043	0.00
27/09/2022	2046 On 02-November-23			Bond Future	118.21	118.0859	118.2113	118.0859	0.00
27/09/2022	2050 On 03-November-22			Bond Future	115.41	114.5419	115.4066	114.5419	12,556.00
27/09/2022	2050 On 02-February-23			Bond Future	115.45	114.5391	115.4538	114.5391	0.00
27/09/2022	2050 On 04-May-23			Bond Future	117.86	116.9187	117.8606	116.9187	0.00
27/09/2022	2050 On 03-August-23			Bond Future	118.13	117.1715	118.1293	117.1715	0.00
27/09/2022	2050 On 02-November-23			Bond Future	120.58	119.5655	120.5837	119.5655	0.00
27/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	AL37 On 03-November-22			Index Future	819.93	817.7990	819.9260	817.7990	0.00
27/09/2022	AL37 On 02-February-23			Index Future	835.25	832.8470	835.2520	832.8470	0.00
27/09/2022	AL37 On 04-May-23			Index Future	852.44	849.9220	852.4380	849.9220	0.00
27/09/2022	AL37 On 03-August-23			Index Future	870.18	867.6400	870.1810	867.6400	0.00
27/09/2022	AL37 On 02-November-23			Index Future	888.07	885.1830	888.0720	885.1830	0.00
27/09/2022	AL7T On 03-November-22			Index Future	936.08	930.7850	936.0760	930.7850	0.00
27/09/2022	AL7T On 02-February-23			Index Future	953.57	947.9120	953.5730	947.9120	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
27/09/2022	AL7T On 04-May-23			Index Future	973.19	967.3450	973.1940	967.3450	0.00
27/09/2022	AL7T On 03-August-23			Index Future	993.45	987.5120	993.4500	987.5120	0.00
27/09/2022	AL7T On 02-November-23			Index Future	1013.88	1007.4780	1013.8760	1007.4780	0.00
27/09/2022	ALBI On 03-November-22			Index Future	822.09	817.7410	822.0870	817.7410	123.00
27/09/2022	ALBI On 02-February-23			Index Future	837.45	832.7880	837.4540	832.7880	0.00
27/09/2022	ALBI On 04-May-23			Index Future	854.69	849.8610	854.6860	849.8610	0.00
27/09/2022	ALBI On 03-August-23			Index Future	872.48	867.5780	872.4750	867.5780	0.00
27/09/2022	ALBI On 02-November-23			Index Future	890.41	885.1200	890.4130	885.1200	0.00
27/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	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
27/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/09/2022	ES33 On 03-November-22			Bond Future	12.59	71.0385	12.5873	71.0385	0.00
27/09/2022	ES33 On 02-February-23			Bond Future	12.78	72.3651	12.7808	72.3651	350.00
27/09/2022	ES33 On 04-May-23			Bond Future	12.95	70.0732	12.9483	70.0732	0.00
27/09/2022	ES33 On 03-August-23			Bond Future	13.12	71.5528	13.1191	71.5528	0.00
27/09/2022	ES33 On 02-November-23			Bond Future	13.31	69.2199	13.3072	69.2199	0.00
27/09/2022	ES42 On 03-November-22			Bond Future	12.86	68.9778	12.8587	68.9778	0.00
27/09/2022	ES42 On 02-February-23			Bond Future	13.03	70.2675	13.0284	70.2675	4,769.00
27/09/2022	ES42 On 04-May-23			Bond Future	13.18	67.4645	13.1830	67.4645	0.00
27/09/2022	ES42 On 03-August-23			Bond Future	13.34	68.8906	13.3356	68.8906	0.00
27/09/2022	ES42 On 02-November-23			Bond Future	13.50	66.0355	13.5029	66.0355	0.00
27/09/2022	GOVI On 03-November-22			GOVI	810.49	806.1830	810.4940	806.1830	867.00
27/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 03-November-22	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	99260	14	99260	14	0.00
27/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	99160	14	99160	14	0.00
27/09/2022	GOVI On 03-November-22	0000000	Put	GOVI	99360	14	99360	14	0.00
27/09/2022	GOVI On 02-February-23			GOVI	825.64	821.0170	825.6440	821.0170	0.00
27/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 02-February-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	251860	30	251860	30	0.00
27/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	251760	30	251760	30	0.00
27/09/2022	GOVI On 02-February-23	0000000	Put	GOVI	251960	30	251960	30	0.00
27/09/2022	GOVI On 04-May-23			GOVI	842.63	837.8490	842.6330	837.8490	0.00
27/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 04-May-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	102370	15	102370	15	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
27/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	102270	15	102270	15	0.00
27/09/2022	GOVI On 04-May-23	0000000	Put	GOVI	102470	15	102470	15	0.00
27/09/2022	GOVI On 03-August-23			GOVI	860.17	855.3160	860.1710	855.3160	0.00
27/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	229410	18	229410	18	0.00
27/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	229610	18	229610	18	0.00
27/09/2022	GOVI On 03-August-23	0000000	Call	GOVI	229510	18	229510	18	0.00
27/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 03-August-23	0000000	Put	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 02-November-23			GOVI	877.86	872.6090	877.8560	872.6090	0.00
27/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 02-November-23	0000000	Call	GOVI	0	0	0	0	0.00
27/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	79540	13	79540	13	0.00
27/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	79640	13	79640	13	0.00
27/09/2022	GOVI On 02-November-23	0000000	Put	GOVI	79440	13	79440	13	0.00
27/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/09/2022	IGOV On 03-November-22			Index Future	319.38	319.7290	319.3830	319.7290	702.00
27/09/2022	IGOV On 02-February-23			Index Future	325.43	325.6910	325.4320	325.6910	0.00
27/09/2022	IGOV On 04-May-23			Index Future	332.21	332.4450	332.2050	332.4450	0.00
27/09/2022	IGOV On 03-August-23			Index Future	339.19	339.4500	339.1940	339.4500	0.00
27/09/2022	IGOV On 02-November-23			Index Future	346.24	346.3880	346.2420	346.3880	0.00
27/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
27/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
27/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/09/2022	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
27/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.60	93.4050	6.5950	93.4050	0.00
27/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.71	93.3000	6.7050	93.3000	0.00
27/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.44	92.5250	7.4350	92.5250	68.00
27/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.62	92.3700	7.6150	92.3700	0.00
27/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	8.09	91.8900	8.0850	91.8900	0.00
27/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.21	91.7650	8.2050	91.7650	0.00
27/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.58	91.3500	8.5750	91.3500	0.00
27/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.66	91.2700	8.6600	91.2700	75.00
27/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.69	91.2350	8.6900	91.2350	272.00
27/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.72	91.2200	8.7200	91.2200	0.00
27/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.67	91.2600	8.6700	91.2600	0.00
27/09/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.79	91.1350	8.7900	91.1350	0.00
27/09/2022	R023 On 03-November-22			Bond Future	7.36	101.5735	7.3559	101.5735	23,207.00
27/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R023 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	335	0	335	0	0.00
27/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	338	0	338	0	0.00
27/09/2022	R023 On 03-November-22	0000000	Put	Bond Future	332	0	332	0	0.00
27/09/2022	R035 On 03-November-22			Bond Future	11.62	83.4738	11.6205	83.4738	61,202.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	582.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	7	0	7	0	976.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	384	0	384	0	0.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	397	0	397	0	0.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	34	0	34	0	0.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	410	0	410	0	0.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	5784	5	5784	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
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	233	0	233	0	0.00
27/09/2022	R035 On 03-November-22	0000000	Call	Bond Future	291	0	291	0	976.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3890	4	3890	4	582.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	124	0	124	0	976.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3118	3	3118	3	0.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	6257	7	6257	7	582.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3163	4	3163	4	0.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3590	4	3590	4	0.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	3209	4	3209	4	0.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	7937	8	7937	8	0.00
27/09/2022	R035 On 03-November-22	0000000	Put	Bond Future	11082	12	11082	12	0.00
27/09/2022	R035 On 02-February-23			Bond Future	11.77	85.0121	11.7732	85.0121	107,181.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	3405	3	3405	3	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	8096	8	8096	8	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1065	1	1065	1	976.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	1082	1	1082	1	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	777	1	777	1	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	790	1	790	1	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	265	0	265	0	976.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	518	0	518	0	388.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	3276	3	3276	3	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	804	1	804	1	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	538	0	538	0	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	478	0	478	0	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	90	0	90	0	582.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	99	0	99	0	0.00
27/09/2022	R035 On 02-February-23	0000000	Call	Bond Future	109	0	109	0	388.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	11473	12	11473	12	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	11985	12	11985	12	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	7310	8	7310	8	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	7103	8	7103	8	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	7001	7	7001	7	582.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	8972	9	8972	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
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5934	6	5934	6	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	668	1	668	1	976.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	11728	12	11728	12	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5980	6	5980	6	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	6026	6	6026	6	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5141	5	5141	5	582.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	5183	6	5183	6	0.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	2279	2	2279	2	388.00
27/09/2022	R035 On 02-February-23	0000000	Put	Bond Future	2366	3	2366	3	0.00
27/09/2022	R035 On 04-May-23			Bond Future	11.90	82.2537	11.8967	82.2537	0.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1873	2	1873	2	0.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	302	0	302	0	388.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	678	1	678	1	491.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	5360	5	5360	5	0.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	7948	8	7948	8	0.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1772	2	1772	2	491.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1832	2	1832	2	0.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	1852	2	1852	2	0.00
27/09/2022	R035 On 04-May-23	0000000	Call	Bond Future	868	1	868	1	388.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	8314	9	8314	9	0.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	1428	2	1428	2	491.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	2401	3	2401	3	388.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	5643	6	5643	6	0.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	9234	10	9234	10	0.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	12500	13	12500	13	0.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	5831	6	5831	6	0.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	5718	6	5718	6	0.00
27/09/2022	R035 On 04-May-23	0000000	Put	Bond Future	5680	6	5680	6	0.00
27/09/2022	R035 On 03-August-23			Bond Future	12.02	83.9718	12.0233	83.9718	0.00
27/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	3855	4	3855	4	0.00
27/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	3883	4	3883	4	0.00
27/09/2022	R035 On 03-August-23	0000000	Call	Bond Future	3911	4	3911	4	0.00
27/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	4035	4	4035	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
27/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	4059	4	4059	4	0.00
27/09/2022	R035 On 03-August-23	0000000	Put	Bond Future	4084	4	4084	4	0.00
27/09/2022	R035 On 02-November-23			Bond Future	12.16	81.1645	12.1649	81.1645	0.00
27/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	2547	2	2547	2	0.00
27/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	2505	2	2505	2	0.00
27/09/2022	R035 On 02-November-23	0000000	Call	Bond Future	2526	2	2526	2	0.00
27/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	6521	7	6521	7	0.00
27/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	6555	7	6555	7	0.00
27/09/2022	R035 On 02-November-23	0000000	Put	Bond Future	6486	7	6486	7	0.00
27/09/2022	R186 On 03-November-22			Bond Future	9.45	107.2444	9.4453	107.2444	63,064.00
27/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	4,310.00
27/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	111	0	111	0	0.00
27/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	10	0	10	0	0.00
27/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	8	0	8	0	0.00
27/09/2022	R186 On 03-November-22	0000000	Call	Bond Future	9	0	9	0	0.00
27/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3166	3	3166	3	0.00
27/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	1964	2	1964	2	4,310.00
27/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3201	3	3201	3	0.00
27/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	3132	3	3132	3	0.00
27/09/2022	R186 On 03-November-22	0000000	Put	Bond Future	4267	5	4267	5	0.00
27/09/2022	R186 On 02-February-23			Bond Future	9.59	103.9212	9.5923	103.9212	0.00
27/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	191	0	191	0	0.00
27/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	187	0	187	0	0.00
27/09/2022	R186 On 02-February-23	0000000	Call	Bond Future	184	0	184	0	0.00
27/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	4396	5	4396	5	0.00
27/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	4366	5	4366	5	0.00
27/09/2022	R186 On 02-February-23	0000000	Put	Bond Future	4336	5	4336	5	0.00
27/09/2022	R186 On 04-May-23			Bond Future	9.70	106.0583	9.6973	106.0583	0.00
27/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	657	1	657	1	0.00
27/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	666	1	666	1	0.00
27/09/2022	R186 On 04-May-23	0000000	Call	Bond Future	674	1	674	1	0.00
27/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	3344	4	3344	4	0.00
27/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	3321	4	3321	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
27/09/2022	R186 On 04-May-23	0000000	Put	Bond Future	3367	4	3367	4	0.00
27/09/2022	R186 On 03-August-23			Bond Future	9.81	102.9667	9.8076	102.9667	0.00
27/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	1888	2	1888	2	0.00
27/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	1856	2	1856	2	0.00
27/09/2022	R186 On 03-August-23	0000000	Call	Bond Future	1872	2	1872	2	0.00
27/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	2065	2	2065	2	0.00
27/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	2078	2	2078	2	0.00
27/09/2022	R186 On 03-August-23	0000000	Put	Bond Future	2052	2	2052	2	0.00
27/09/2022	R186 On 02-November-23			Bond Future	9.94	105.0479	9.9447	105.0479	0.00
27/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	2867	0	2867	0	0.00
27/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1299	1	1299	1	0.00
27/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1311	1	1311	1	0.00
27/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1323	1	1323	1	0.00
27/09/2022	R186 On 02-November-23	0000000	Call	Bond Future	1042	0	1042	0	1,715.00
27/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2782	3	2782	3	0.00
27/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2797	3	2797	3	0.00
27/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	3178	0	3178	0	0.00
27/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	2811	3	2811	3	0.00
27/09/2022	R186 On 02-November-23	0000000	Put	Bond Future	1615	0	1615	0	1,715.00
27/09/2022	R197 On 03-November-22			Bond Future	336.18	336.2723	336.1772	336.2723	831.00
27/09/2022	R197 On 02-February-23			Bond Future	333.64	333.6436	333.6439	333.6436	0.00
27/09/2022	R197 On 04-May-23			Bond Future	340.60	340.5753	340.5995	340.5753	0.00
27/09/2022	R197 On 03-August-23			Bond Future	338.58	338.5670	338.5810	338.5670	0.00
27/09/2022	R197 On 02-November-23			Bond Future	345.62	345.4845	345.6158	345.4845	0.00
27/09/2022	R202 On 03-November-22			Bond Future	247.45	248.2525	247.4531	248.2525	6,206.00
27/09/2022	R202 On 02-February-23			Bond Future	247.41	248.1567	247.4144	248.1567	460.00
27/09/2022	R202 On 04-May-23			Bond Future	252.57	253.3111	252.5710	253.3111	0.00
27/09/2022	R202 On 03-August-23			Bond Future	253.01	253.7708	253.0070	253.7708	0.00
27/09/2022	R202 On 02-November-23			Bond Future	258.26	258.9562	258.2639	258.9562	0.00
27/09/2022	R209 On 03-November-22			Bond Future	11.61	64.2582	11.6108	64.2582	19,159.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	1	0	1	0	7,750.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	963	1	963	1	1,300.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	224	0	224	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
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	21	0	21	0	0.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	145	0	145	0	1,300.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	215	0	215	0	0.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	232	0	232	0	0.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	6,000.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	2418	2	2418	2	0.00
27/09/2022	R209 On 03-November-22	0000000	Call	Bond Future	241	0	241	0	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3181	4	3181	4	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	5812	6	5812	6	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3770	4	3770	4	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	549	1	549	1	7,750.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	11649	12	11649	12	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	13219	14	13219	14	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3225	4	3225	4	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3313	4	3313	4	6,000.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	3268	4	3268	4	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	1509	2	1509	2	0.00
27/09/2022	R209 On 03-November-22	0000000	Put	Bond Future	8640	9	8640	9	6,000.00
27/09/2022	R209 On 02-February-23			Bond Future	11.74	65.4424	11.7427	65.4424	2,066.00
27/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	635	1	635	1	0.00
27/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	624	1	624	1	0.00
27/09/2022	R209 On 02-February-23	0000000	Call	Bond Future	613	1	613	1	0.00
27/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	5416	6	5416	6	0.00
27/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	5500	6	5500	6	0.00
27/09/2022	R209 On 02-February-23	0000000	Put	Bond Future	5458	6	5458	6	0.00
27/09/2022	R209 On 04-May-23			Bond Future	11.85	63.6340	11.8544	63.6340	1,250.00
27/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1506	1	1506	1	0.00
27/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1323	1	1323	1	0.00
27/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	4917	5	4917	5	0.00
27/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1472	1	1472	1	0.00
27/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	1489	1	1489	1	0.00
27/09/2022	R209 On 04-May-23	0000000	Call	Bond Future	348	0	348	0	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
27/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	10074	10	10074	10	0.00
27/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5215	6	5215	6	0.00
27/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5250	6	5250	6	0.00
27/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	1955	2	1955	2	7,500.00
27/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5567	6	5567	6	7,500.00
27/09/2022	R209 On 04-May-23	0000000	Put	Bond Future	5181	5	5181	5	0.00
27/09/2022	R209 On 03-August-23			Bond Future	11.97	64.9634	11.9662	64.9634	0.00
27/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	3430	3	3430	3	0.00
27/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	3406	3	3406	3	0.00
27/09/2022	R209 On 03-August-23	0000000	Call	Bond Future	3381	3	3381	3	0.00
27/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	3506	4	3506	4	0.00
27/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	3551	4	3551	4	0.00
27/09/2022	R209 On 03-August-23	0000000	Put	Bond Future	3528	4	3528	4	0.00
27/09/2022	R209 On 02-November-23			Bond Future	12.09	63.1252	12.0876	63.1252	0.00
27/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	2211	2	2211	2	0.00
27/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	2192	2	2192	2	0.00
27/09/2022	R209 On 02-November-23	0000000	Call	Bond Future	2174	2	2174	2	0.00
27/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	5796	6	5796	6	0.00
27/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	5765	6	5765	6	0.00
27/09/2022	R209 On 02-November-23	0000000	Put	Bond Future	5733	6	5733	6	0.00
27/09/2022	R210 On 03-November-22			Bond Future	227.45	227.6063	227.4476	227.6063	430.00
27/09/2022	R210 On 02-February-23			Bond Future	231.76	231.8566	231.7618	231.8566	300.00
27/09/2022	R210 On 04-May-23			Bond Future	233.48	233.5626	233.4830	233.5626	0.00
27/09/2022	R210 On 03-August-23			Bond Future	238.40	238.4885	238.3987	238.4885	0.00
27/09/2022	R210 On 02-November-23			Bond Future	240.13	240.1395	240.1306	240.1395	0.00
27/09/2022	R213 On 03-November-22			Bond Future	11.19	78.5649	11.1906	78.5649	33,632.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	200.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	43	0	43	0	0.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	6	0	6	0	0.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	476.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	37	0	37	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
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	40	0	40	0	0.00
27/09/2022	R213 On 03-November-22	0000000	Call	Bond Future	34	0	34	0	0.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	3862	4	3862	4	200.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	3771	4	3771	4	0.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	3816	4	3816	4	0.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	9764	10	9764	10	0.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	4706	5	4706	5	476.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	5732	6	5732	6	200.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	3726	4	3726	4	0.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	6429	7	6429	7	476.00
27/09/2022	R213 On 03-November-22	0000000	Put	Bond Future	10080	11	10080	11	0.00
27/09/2022	R213 On 02-February-23			Bond Future	11.35	80.0127	11.3517	80.0127	0.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	588	0	588	0	912.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	406	0	406	0	0.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	54	0	54	0	476.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	399	0	399	0	0.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	414	0	414	0	0.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	513	0	513	0	0.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	4540	4	4540	4	0.00
27/09/2022	R213 On 02-February-23	0000000	Call	Bond Future	270	0	270	0	0.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	918	1	918	1	912.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5601	6	5601	6	0.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	4786	5	4786	5	0.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5089	5	5089	5	476.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5641	6	5641	6	0.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	10522	11	10522	11	0.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	6477	7	6477	7	476.00
27/09/2022	R213 On 02-February-23	0000000	Put	Bond Future	5560	6	5560	6	0.00
27/09/2022	R213 On 04-May-23			Bond Future	11.48	78.1031	11.4807	78.1031	0.00
27/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1272	1	1272	1	0.00
27/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1258	1	1258	1	0.00
27/09/2022	R213 On 04-May-23	0000000	Call	Bond Future	1286	1	1286	1	0.00
27/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	4509	5	4509	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
27/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	4571	5	4571	5	0.00
27/09/2022	R213 On 04-May-23	0000000	Put	Bond Future	4540	5	4540	5	0.00
27/09/2022	R213 On 03-August-23			Bond Future	11.61	79.7340	11.6141	79.7340	0.00
27/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	3054	3	3054	3	0.00
27/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	3031	3	3031	3	0.00
27/09/2022	R213 On 03-August-23	0000000	Call	Bond Future	3077	3	3077	3	0.00
27/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	3029	3	3029	3	0.00
27/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	3048	3	3048	3	0.00
27/09/2022	R213 On 03-August-23	0000000	Put	Bond Future	3010	3	3010	3	0.00
27/09/2022	R213 On 02-November-23			Bond Future	11.77	77.7928	11.7676	77.7928	0.00
27/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	1952	2	1952	2	0.00
27/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	1935	2	1935	2	0.00
27/09/2022	R213 On 02-November-23	0000000	Call	Bond Future	1969	2	1969	2	0.00
27/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	4626	5	4626	5	0.00
27/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	4678	5	4678	5	0.00
27/09/2022	R213 On 02-November-23	0000000	Put	Bond Future	4652	5	4652	5	0.00
27/09/2022	R214 On 03-November-22			Bond Future	11.74	61.6951	11.7383	61.6951	24,788.00
27/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	472	0	472	0	0.00
27/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	486	0	486	0	0.00
27/09/2022	R214 On 03-November-22	0000000	Call	Bond Future	457	0	457	0	0.00
27/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	2461	3	2461	3	0.00
27/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	2500	3	2500	3	0.00
27/09/2022	R214 On 03-November-22	0000000	Put	Bond Future	2539	3	2539	3	0.00
27/09/2022	R214 On 02-February-23			Bond Future	11.87	62.8320	11.8659	62.8320	64,507.00
27/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	918	1	918	1	0.00
27/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	2385	2	2385	2	1,600.00
27/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	933	1	933	1	1,600.00
27/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	888	1	888	1	0.00
27/09/2022	R214 On 02-February-23	0000000	Call	Bond Future	903	1	903	1	0.00
27/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5045	5	5045	5	0.00
27/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5086	5	5086	5	0.00
27/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	2717	3	2717	3	0.00
27/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	5005	5	5005	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
27/09/2022	R214 On 02-February-23	0000000	Put	Bond Future	4965	5	4965	5	0.00
27/09/2022	R214 On 04-May-23			Bond Future	11.97	60.8235	11.9686	60.8235	0.00
27/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	1861	2	1861	2	0.00
27/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	1841	2	1841	2	0.00
27/09/2022	R214 On 04-May-23	0000000	Call	Bond Future	1821	2	1821	2	0.00
27/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	4947	5	4947	5	0.00
27/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	4913	5	4913	5	0.00
27/09/2022	R214 On 04-May-23	0000000	Put	Bond Future	4880	5	4880	5	0.00
27/09/2022	R214 On 03-August-23			Bond Future	12.07	62.0940	12.0726	62.0940	0.00
27/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	3923	4	3923	4	0.00
27/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	3870	4	3870	4	0.00
27/09/2022	R214 On 03-August-23	0000000	Call	Bond Future	3896	4	3896	4	0.00
27/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	3521	4	3521	4	0.00
27/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	3543	4	3543	4	0.00
27/09/2022	R214 On 03-August-23	0000000	Put	Bond Future	3500	4	3500	4	0.00
27/09/2022	R214 On 02-November-23			Bond Future	12.19	60.0499	12.1873	60.0499	0.00
27/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	2356	2	2356	2	0.00
27/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	2319	2	2319	2	0.00
27/09/2022	R214 On 02-November-23	0000000	Call	Bond Future	2337	2	2337	2	0.00
27/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	5992	6	5992	6	0.00
27/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	6026	6	6026	6	0.00
27/09/2022	R214 On 02-November-23	0000000	Put	Bond Future	5958	6	5958	6	0.00
27/09/2022	R248 On 03-November-22			Bond Future	11.74	77.0860	11.7361	77.0860	248,022.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	0	0	0	0	0.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	2179	2	2179	2	0.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	509	0	509	0	950.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	525	0	525	0	0.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	21	0	21	0	950.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	38	0	38	0	0.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	542	0	542	0	0.00
27/09/2022	R248 On 03-November-22	0000000	Call	Bond Future	362	0	362	0	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	3900	4	3900	4	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	3365	4	3365	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
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	3314	4	3314	4	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	7144	8	7144	8	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	7874	8	7874	8	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	1152	1	1152	1	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	12587	13	12587	13	0.00
27/09/2022	R248 On 03-November-22	0000000	Put	Bond Future	3263	4	3263	4	0.00
27/09/2022	R248 On 02-February-23			Bond Future	11.86	78.5434	11.8583	78.5434	0.00
27/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1181	1	1181	1	2,700.00
27/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1105	1	1105	1	0.00
27/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	305	0	305	0	2,700.00
27/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1124	1	1124	1	0.00
27/09/2022	R248 On 02-February-23	0000000	Call	Bond Future	1143	1	1143	1	0.00
27/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	6275	7	6275	7	0.00
27/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	6174	7	6174	7	0.00
27/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	6326	7	6326	7	0.00
27/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	10442	11	10442	11	0.00
27/09/2022	R248 On 02-February-23	0000000	Put	Bond Future	6378	7	6378	7	0.00
27/09/2022	R248 On 04-May-23			Bond Future	11.96	75.6966	11.9641	75.6966	0.00
27/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	2220	2	2220	2	0.00
27/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	2245	2	2245	2	0.00
27/09/2022	R248 On 04-May-23	0000000	Call	Bond Future	2269	2	2269	2	0.00
27/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	6205	7	6205	7	0.00
27/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	6247	7	6247	7	0.00
27/09/2022	R248 On 04-May-23	0000000	Put	Bond Future	6290	7	6290	7	0.00
27/09/2022	R248 On 03-August-23			Bond Future	12.07	77.2402	12.0745	77.2402	0.00
27/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	4665	4	4665	4	0.00
27/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	4697	4	4697	4	0.00
27/09/2022	R248 On 03-August-23	0000000	Call	Bond Future	4730	4	4730	4	0.00
27/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	4517	5	4517	5	0.00
27/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	4544	5	4544	5	0.00
27/09/2022	R248 On 03-August-23	0000000	Put	Bond Future	4572	5	4572	5	0.00
27/09/2022	R248 On 02-November-23			Bond Future	12.19	74.3797	12.1864	74.3797	0.00
27/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	2996	3	2996	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
27/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	2948	3	2948	3	0.00
27/09/2022	R248 On 02-November-23	0000000	Call	Bond Future	2972	3	2972	3	0.00
27/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	7337	8	7337	8	0.00
27/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	7421	8	7421	8	0.00
27/09/2022	R248 On 02-November-23	0000000	Put	Bond Future	7379	8	7379	8	0.00