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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	2025 On 03-November-22			Bond Future	167.51	167.2535	167.5055	167.2535	7,366.00
29/08/2022	2025 On 02-February-23			Bond Future	168.68	168.4254	168.6805	168.4254	1,936.00
29/08/2022	2025 On 04-May-23			Bond Future	171.94	171.6769	171.9355	171.6769	0.00
29/08/2022	2025 On 03-August-23			Bond Future	173.71	173.4446	173.7072	173.4446	0.00
29/08/2022	2025 On 02-November-23			Bond Future	176.93	176.6648	176.9326	176.6648	0.00
29/08/2022	2029 On 03-November-22			Bond Future	122.11	121.9435	122.1095	121.9435	1,519.00
29/08/2022	2029 On 02-February-23			Bond Future	124.22	124.0499	124.2179	124.0499	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
29/08/2022	2029 On 04-May-23			Bond Future	125.30	125.1329	125.3031	125.1329	0.00
29/08/2022	2029 On 03-August-23			Bond Future	127.89	127.7201	127.8929	127.7201	0.00
29/08/2022	2029 On 02-November-23			Bond Future	128.91	128.7316	128.9078	128.7316	0.00
29/08/2022	2030 On 03-November-22			Bond Future	10.36	90.5085	10.3643	90.5085	66,663.00
29/08/2022	2030 On 03-November-22	10.08	Call	Bond Future	708	1	708	1	0.00
29/08/2022	2030 On 03-November-22	10.20	Call	Bond Future	936	1	936	1	500.00
29/08/2022	2030 On 03-November-22	11.57	Call	Bond Future	5497	6	5497	6	0.00
29/08/2022	2030 On 03-November-22	10.09	Call	Bond Future	726	1	726	1	0.00
29/08/2022	2030 On 03-November-22	10.10	Call	Bond Future	743	1	743	1	0.00
29/08/2022	2030 On 03-November-22	9.70	Call	Bond Future	242	0	242	0	500.00
29/08/2022	2030 On 03-November-22	9.70	Put	Bond Future	3379	3	3379	3	0.00
29/08/2022	2030 On 03-November-22	10.10	Put	Bond Future	1974	2	1974	2	0.00
29/08/2022	2030 On 03-November-22	10.20	Put	Bond Future	1698	2	1698	2	0.00
29/08/2022	2030 On 03-November-22	10.09	Put	Bond Future	2004	2	2004	2	0.00
29/08/2022	2030 On 03-November-22	11.57	Put	Bond Future	146	0	146	0	500.00
29/08/2022	2030 On 03-November-22	10.08	Put	Bond Future	2033	2	2033	2	0.00
29/08/2022	2030 On 02-February-23			Bond Future	10.53	88.0446	10.5308	88.0446	5,200.00
29/08/2022	2030 On 02-February-23	11.55	Call	Bond Future	5130	5	5130	5	5,000.00
29/08/2022	2030 On 02-February-23	11.12	Call	Bond Future	3731	4	3731	4	0.00
29/08/2022	2030 On 02-February-23	11.16	Call	Bond Future	3855	4	3855	4	0.00
29/08/2022	2030 On 02-February-23	10.01	Call	Bond Future	1081	1	1081	1	0.00
29/08/2022	2030 On 02-February-23	9.83	Call	Bond Future	835	1	835	1	388.00
29/08/2022	2030 On 02-February-23	8.81	Call	Bond Future	165	0	165	0	102.00
29/08/2022	2030 On 02-February-23	9.08	Call	Bond Future	258	0	258	0	388.00
29/08/2022	2030 On 02-February-23	9.94	Call	Bond Future	980	1	980	1	0.00
29/08/2022	2030 On 02-February-23	9.79	Call	Bond Future	786	1	786	1	0.00
29/08/2022	2030 On 02-February-23	11.35	Call	Bond Future	4463	5	4463	5	5,000.00
29/08/2022	2030 On 02-February-23	9.99	Call	Bond Future	1051	1	1051	1	0.00
29/08/2022	2030 On 02-February-23	10.00	Call	Bond Future	1066	1	1066	1	0.00
29/08/2022	2030 On 02-February-23	9.80	Call	Bond Future	798	1	798	1	0.00
29/08/2022	2030 On 02-February-23	9.20	Call	Bond Future	312	0	312	0	0.00
29/08/2022	2030 On 02-February-23	9.04	Call	Bond Future	241	0	241	0	0.00
29/08/2022	2030 On 02-February-23	9.66	Call	Bond Future	641	1	641	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
29/08/2022	2030 On 02-February-23	9.66	Put	Bond Future	4645	5	4645	5	102.00
29/08/2022	2030 On 02-February-23	8.81	Put	Bond Future	8301	8	8301	8	0.00
29/08/2022	2030 On 02-February-23	9.04	Put	Bond Future	7236	7	7236	7	0.00
29/08/2022	2030 On 02-February-23	9.08	Put	Bond Future	7056	7	7056	7	0.00
29/08/2022	2030 On 02-February-23	9.20	Put	Bond Future	6523	6	6523	6	0.00
29/08/2022	2030 On 02-February-23	9.94	Put	Bond Future	3671	4	3671	4	102.00
29/08/2022	2030 On 02-February-23	10.01	Put	Bond Future	3448	3	3448	3	0.00
29/08/2022	2030 On 02-February-23	11.35	Put	Bond Future	897	1	897	1	0.00
29/08/2022	2030 On 02-February-23	11.16	Put	Bond Future	1100	1	1100	1	388.00
29/08/2022	2030 On 02-February-23	9.79	Put	Bond Future	4177	4	4177	4	0.00
29/08/2022	2030 On 02-February-23	9.83	Put	Bond Future	4038	4	4038	4	0.00
29/08/2022	2030 On 02-February-23	9.80	Put	Bond Future	4142	4	4142	4	0.00
29/08/2022	2030 On 02-February-23	9.99	Put	Bond Future	3510	3	3510	3	0.00
29/08/2022	2030 On 02-February-23	10.00	Put	Bond Future	3479	3	3479	3	0.00
29/08/2022	2030 On 02-February-23	11.12	Put	Bond Future	1147	1	1147	1	0.00
29/08/2022	2030 On 02-February-23	11.55	Put	Bond Future	722	1	722	1	0.00
29/08/2022	2030 On 04-May-23			Bond Future	10.67	89.7280	10.6726	89.7280	0.00
29/08/2022	2030 On 04-May-23	12.57	Call	Bond Future	8311	8	8311	8	0.00
29/08/2022	2030 On 04-May-23	11.62	Call	Bond Future	5190	5	5190	5	0.00
29/08/2022	2030 On 04-May-23	12.04	Call	Bond Future	6535	7	6535	7	0.00
29/08/2022	2030 On 04-May-23	12.50	Call	Bond Future	8073	8	8073	8	0.00
29/08/2022	2030 On 04-May-23	10.54	Call	Bond Future	2273	2	2273	2	0.00
29/08/2022	2030 On 04-May-23	10.65	Call	Bond Future	2519	3	2519	3	350.00
29/08/2022	2030 On 04-May-23	9.58	Call	Bond Future	799	1	799	1	150.00
29/08/2022	2030 On 04-May-23	11.34	Call	Bond Future	4344	4	4344	4	0.00
29/08/2022	2030 On 04-May-23	10.42	Call	Bond Future	2023	2	2023	2	479.00
29/08/2022	2030 On 04-May-23	10.52	Call	Bond Future	2230	2	2230	2	0.00
29/08/2022	2030 On 04-May-23	10.53	Call	Bond Future	2252	2	2252	2	0.00
29/08/2022	2030 On 04-May-23	9.67	Call	Bond Future	882	1	882	1	479.00
29/08/2022	2030 On 04-May-23	9.78	Call	Bond Future	999	1	999	1	388.00
29/08/2022	2030 On 04-May-23	9.03	Call	Bond Future	417	0	417	0	388.00
29/08/2022	2030 On 04-May-23	10.00	Call	Bond Future	1296	1	1296	1	1,080.00
29/08/2022	2030 On 04-May-23	10.00	Put	Bond Future	4272	4	4272	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
29/08/2022	2030 On 04-May-23	9.03	Put	Bond Future	7912	8	7912	8	0.00
29/08/2022	2030 On 04-May-23	9.58	Put	Bond Future	5698	6	5698	6	0.00
29/08/2022	2030 On 04-May-23	9.78	Put	Bond Future	4976	5	4976	5	0.00
29/08/2022	2030 On 04-May-23	9.67	Put	Bond Future	5365	5	5365	5	0.00
29/08/2022	2030 On 04-May-23	10.53	Put	Bond Future	2872	3	2872	3	0.00
29/08/2022	2030 On 04-May-23	10.52	Put	Bond Future	2894	3	2894	3	0.00
29/08/2022	2030 On 04-May-23	10.42	Put	Bond Future	3126	3	3126	3	0.00
29/08/2022	2030 On 04-May-23	11.34	Put	Bond Future	1513	1	1513	1	150.00
29/08/2022	2030 On 04-May-23	10.65	Put	Bond Future	2617	3	2617	3	0.00
29/08/2022	2030 On 04-May-23	10.54	Put	Bond Future	2850	3	2850	3	0.00
29/08/2022	2030 On 04-May-23	12.50	Put	Bond Future	591	1	591	1	479.00
29/08/2022	2030 On 04-May-23	12.04	Put	Bond Future	858	1	858	1	1,080.00
29/08/2022	2030 On 04-May-23	11.62	Put	Bond Future	1206	1	1206	1	388.00
29/08/2022	2030 On 04-May-23	12.57	Put	Bond Future	559	1	559	1	350.00
29/08/2022	2030 On 03-August-23			Bond Future	10.80	87.5593	10.7989	87.5593	0.00
29/08/2022	2030 On 03-August-23	12.59	Call	Bond Future	7980	8	7980	8	0.00
29/08/2022	2030 On 03-August-23	11.36	Call	Bond Future	4285	4	4285	4	0.00
29/08/2022	2030 On 03-August-23	12.89	Call	Bond Future	8944	9	8944	9	0.00
29/08/2022	2030 On 03-August-23	11.34	Call	Bond Future	4231	4	4231	4	0.00
29/08/2022	2030 On 03-August-23	10.40	Call	Bond Future	2060	2	2060	2	1,012.00
29/08/2022	2030 On 03-August-23	10.65	Call	Bond Future	2552	3	2552	3	350.00
29/08/2022	2030 On 03-August-23	11.35	Call	Bond Future	4258	4	4258	4	0.00
29/08/2022	2030 On 03-August-23	11.36	Put	Bond Future	1970	2	1970	2	0.00
29/08/2022	2030 On 03-August-23	10.65	Put	Bond Future	3179	3	3179	3	0.00
29/08/2022	2030 On 03-August-23	11.34	Put	Bond Future	1997	2	1997	2	0.00
29/08/2022	2030 On 03-August-23	12.89	Put	Bond Future	701	1	701	1	350.00
29/08/2022	2030 On 03-August-23	10.40	Put	Bond Future	3754	4	3754	4	0.00
29/08/2022	2030 On 03-August-23	12.59	Put	Bond Future	857	1	857	1	1,012.00
29/08/2022	2030 On 03-August-23	11.35	Put	Bond Future	1984	2	1984	2	0.00
29/08/2022	2030 On 02-November-23			Bond Future	10.97	89.1638	10.9709	89.1638	0.00
29/08/2022	2030 On 02-November-23	10.82	Call	Bond Future	2840	3	2840	3	0.00
29/08/2022	2030 On 02-November-23	10.81	Call	Bond Future	2819	3	2819	3	0.00
29/08/2022	2030 On 02-November-23	10.80	Call	Bond Future	2798	3	2798	3	0.00

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29/08/2022	2030 On 02-November-23	10.80	Put	Bond Future	3494	3	3494	3	0.00
29/08/2022	2030 On 02-November-23	10.81	Put	Bond Future	3475	3	3475	3	0.00
29/08/2022	2030 On 02-November-23	10.82	Put	Bond Future	3455	3	3455	3	0.00
29/08/2022	2032 On 03-November-22			Bond Future	10.82	86.1647	10.8166	86.1647	159,808.00
29/08/2022	2032 On 03-November-22	9.31	Call	Bond Future	12	0	12	0	180.00
29/08/2022	2032 On 03-November-22	9.46	Call	Bond Future	23	0	23	0	500.00
29/08/2022	2032 On 03-November-22	11.55	Call	Bond Future	4141	4	4141	4	0.00
29/08/2022	2032 On 03-November-22	12.30	Call	Bond Future	7392	8	7392	8	0.00
29/08/2022	2032 On 03-November-22	10.66	Call	Bond Future	1113	1	1113	1	0.00
29/08/2022	2032 On 03-November-22	10.67	Call	Bond Future	1137	1	1137	1	750.00
29/08/2022	2032 On 03-November-22	11.45	Call	Bond Future	3733	4	3733	4	0.00
29/08/2022	2032 On 03-November-22	10.21	Call	Bond Future	349	0	349	0	500.00
29/08/2022	2032 On 03-November-22	10.56	Call	Bond Future	892	1	892	1	0.00
29/08/2022	2032 On 03-November-22	10.11	Call	Bond Future	252	0	252	0	0.00
29/08/2022	2032 On 03-November-22	10.49	Call	Bond Future	754	1	754	1	0.00
29/08/2022	2032 On 03-November-22	9.36	Call	Bond Future	15	0	15	0	454.00
29/08/2022	2032 On 03-November-22	9.92	Call	Bond Future	131	0	131	0	750.00
29/08/2022	2032 On 03-November-22	10.16	Call	Bond Future	298	0	298	0	0.00
29/08/2022	2032 On 03-November-22	10.16	Put	Bond Future	3817	4	3817	4	180.00
29/08/2022	2032 On 03-November-22	9.92	Put	Bond Future	4985	5	4985	5	0.00
29/08/2022	2032 On 03-November-22	10.11	Put	Bond Future	4047	4	4047	4	454.00
29/08/2022	2032 On 03-November-22	9.36	Put	Bond Future	8087	8	8087	8	0.00
29/08/2022	2032 On 03-November-22	9.46	Put	Bond Future	7509	7	7509	7	0.00
29/08/2022	2032 On 03-November-22	10.56	Put	Bond Future	2244	2	2244	2	180.00
29/08/2022	2032 On 03-November-22	9.31	Put	Bond Future	8379	8	8379	8	0.00
29/08/2022	2032 On 03-November-22	10.49	Put	Bond Future	2481	2	2481	2	454.00
29/08/2022	2032 On 03-November-22	10.21	Put	Bond Future	3594	3	3594	3	0.00
29/08/2022	2032 On 03-November-22	11.45	Put	Bond Future	512	0	512	0	7,500.00
29/08/2022	2032 On 03-November-22	10.67	Put	Bond Future	1906	2	1906	2	0.00
29/08/2022	2032 On 03-November-22	10.66	Put	Bond Future	1936	2	1936	2	0.00
29/08/2022	2032 On 03-November-22	12.30	Put	Bond Future	100	0	100	0	750.00
29/08/2022	2032 On 03-November-22	11.55	Put	Bond Future	426	0	426	0	500.00
29/08/2022	2032 On 02-February-23			Bond Future	10.98	87.6329	10.9788	87.6329	18.00

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29/08/2022	2032 On 02-February-23	11.84	Call	Bond Future	5305	5	5305	5	0.00
29/08/2022	2032 On 02-February-23	12.75	Call	Bond Future	8817	9	8817	9	0.00
29/08/2022	2032 On 02-February-23	10.38	Call	Bond Future	1175	1	1175	1	0.00
29/08/2022	2032 On 02-February-23	10.39	Call	Bond Future	1192	1	1192	1	0.00
29/08/2022	2032 On 02-February-23	10.16	Call	Bond Future	840	1	840	1	0.00
29/08/2022	2032 On 02-February-23	9.31	Call	Bond Future	197	0	197	0	454.00
29/08/2022	2032 On 02-February-23	11.69	Call	Bond Future	4765	5	4765	5	0.00
29/08/2022	2032 On 02-February-23	10.40	Call	Bond Future	1209	1	1209	1	0.00
29/08/2022	2032 On 02-February-23	10.50	Call	Bond Future	1389	1	1389	1	0.00
29/08/2022	2032 On 02-February-23	10.67	Call	Bond Future	1741	2	1741	2	750.00
29/08/2022	2032 On 02-February-23	10.22	Call	Bond Future	924	1	924	1	500.00
29/08/2022	2032 On 02-February-23	9.47	Call	Bond Future	265	0	265	0	500.00
29/08/2022	2032 On 02-February-23	9.92	Call	Bond Future	567	1	567	1	750.00
29/08/2022	2032 On 02-February-23	9.92	Put	Bond Future	6182	6	6182	6	0.00
29/08/2022	2032 On 02-February-23	9.47	Put	Bond Future	8414	8	8414	8	0.00
29/08/2022	2032 On 02-February-23	10.22	Put	Bond Future	4899	5	4899	5	0.00
29/08/2022	2032 On 02-February-23	10.67	Put	Bond Future	3330	3	3330	3	0.00
29/08/2022	2032 On 02-February-23	10.50	Put	Bond Future	3869	4	3869	4	454.00
29/08/2022	2032 On 02-February-23	10.40	Put	Bond Future	4219	4	4219	4	0.00
29/08/2022	2032 On 02-February-23	11.69	Put	Bond Future	1251	1	1251	1	0.00
29/08/2022	2032 On 02-February-23	9.31	Put	Bond Future	9270	9	9270	9	0.00
29/08/2022	2032 On 02-February-23	10.16	Put	Bond Future	5140	5	5140	5	454.00
29/08/2022	2032 On 02-February-23	10.39	Put	Bond Future	4255	4	4255	4	0.00
29/08/2022	2032 On 02-February-23	10.38	Put	Bond Future	4292	4	4292	4	0.00
29/08/2022	2032 On 02-February-23	12.75	Put	Bond Future	420	0	420	0	750.00
29/08/2022	2032 On 02-February-23	11.84	Put	Bond Future	1076	1	1076	1	500.00
29/08/2022	2032 On 04-May-23			Bond Future	11.12	85.1471	11.1153	85.1471	0.00
29/08/2022	2032 On 04-May-23	10.62	Call	Bond Future	1936	2	1936	2	400.00
29/08/2022	2032 On 04-May-23	10.87	Call	Bond Future	2477	3	2477	3	0.00
29/08/2022	2032 On 04-May-23	10.88	Call	Bond Future	2500	3	2500	3	0.00
29/08/2022	2032 On 04-May-23	10.89	Call	Bond Future	2524	3	2524	3	0.00
29/08/2022	2032 On 04-May-23	11.37	Call	Bond Future	3803	4	3803	4	400.00
29/08/2022	2032 On 04-May-23	13.43	Call	Bond Future	11004	11	11004	11	0.00

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29/08/2022	2032 On 04-May-23	13.43	Put	Bond Future	498	0	498	0	400.00
29/08/2022	2032 On 04-May-23	10.89	Put	Bond Future	3651	4	3651	4	0.00
29/08/2022	2032 On 04-May-23	10.88	Put	Bond Future	3678	4	3678	4	0.00
29/08/2022	2032 On 04-May-23	10.87	Put	Bond Future	3704	4	3704	4	0.00
29/08/2022	2032 On 04-May-23	10.62	Put	Bond Future	4439	4	4439	4	0.00
29/08/2022	2032 On 04-May-23	11.37	Put	Bond Future	2553	2	2553	2	0.00
29/08/2022	2032 On 03-August-23			Bond Future	11.23	86.8941	11.2332	86.8941	2,600.00
29/08/2022	2032 On 03-August-23	11.75	Call	Bond Future	5034	5	5034	5	0.00
29/08/2022	2032 On 03-August-23	11.76	Call	Bond Future	5065	5	5065	5	0.00
29/08/2022	2032 On 03-August-23	11.90	Call	Bond Future	5497	6	5497	6	5,000.00
29/08/2022	2032 On 03-August-23	11.77	Call	Bond Future	5095	5	5095	5	0.00
29/08/2022	2032 On 03-August-23	11.77	Put	Bond Future	2547	2	2547	2	0.00
29/08/2022	2032 On 03-August-23	11.90	Put	Bond Future	2347	2	2347	2	0.00
29/08/2022	2032 On 03-August-23	11.76	Put	Bond Future	2563	2	2563	2	0.00
29/08/2022	2032 On 03-August-23	11.75	Put	Bond Future	2580	3	2580	3	0.00
29/08/2022	2032 On 02-November-23			Bond Future	11.40	84.3302	11.3983	84.3302	0.00
29/08/2022	2032 On 02-November-23	11.22	Call	Bond Future	3411	4	3411	4	0.00
29/08/2022	2032 On 02-November-23	11.23	Call	Bond Future	3434	4	3434	4	0.00
29/08/2022	2032 On 02-November-23	11.24	Call	Bond Future	3458	4	3458	4	0.00
29/08/2022	2032 On 02-November-23	11.24	Put	Bond Future	4209	4	4209	4	0.00
29/08/2022	2032 On 02-November-23	11.23	Put	Bond Future	4233	4	4233	4	0.00
29/08/2022	2032 On 02-November-23	11.22	Put	Bond Future	4257	4	4257	4	0.00
29/08/2022	2033 On 03-November-22			Bond Future	114.71	114.6344	114.7060	114.6344	1,287.00
29/08/2022	2033 On 02-February-23			Bond Future	116.69	116.6144	116.6863	116.6144	6,141.00
29/08/2022	2033 On 04-May-23			Bond Future	117.54	117.4673	117.5396	117.4673	0.00
29/08/2022	2033 On 03-August-23			Bond Future	119.97	119.8957	119.9686	119.8957	0.00
29/08/2022	2033 On 02-November-23			Bond Future	120.75	120.6722	120.7467	120.6722	0.00
29/08/2022	2037 On 03-November-22			Bond Future	11.21	83.4305	11.2107	83.4305	66,033.00
29/08/2022	2037 On 03-November-22	11.30	Call	Bond Future	2113	2	2113	2	0.00
29/08/2022	2037 On 03-November-22	11.32	Call	Bond Future	2182	2	2182	2	0.00
29/08/2022	2037 On 03-November-22	11.31	Call	Bond Future	2148	2	2148	2	0.00
29/08/2022	2037 On 03-November-22	11.31	Put	Bond Future	1552	2	1552	2	0.00
29/08/2022	2037 On 03-November-22	11.30	Put	Bond Future	1578	2	1578	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
29/08/2022	2037 On 03-November-22	11.32	Put	Bond Future	1528	1	1528	1	0.00
29/08/2022	2037 On 02-February-23			Bond Future	11.36	80.5959	11.3551	80.5959	73,477.00
29/08/2022	2037 On 02-February-23	11.10	Call	Bond Future	2193	2	2193	2	636.00
29/08/2022	2037 On 02-February-23	11.05	Call	Bond Future	2060	2	2060	2	0.00
29/08/2022	2037 On 02-February-23	11.97	Call	Bond Future	5138	5	5138	5	0.00
29/08/2022	2037 On 02-February-23	11.03	Call	Bond Future	2009	2	2009	2	0.00
29/08/2022	2037 On 02-February-23	11.04	Call	Bond Future	2034	2	2034	2	0.00
29/08/2022	2037 On 02-February-23	11.04	Put	Bond Future	3924	4	3924	4	0.00
29/08/2022	2037 On 02-February-23	11.03	Put	Bond Future	3959	4	3959	4	0.00
29/08/2022	2037 On 02-February-23	11.05	Put	Bond Future	3889	4	3889	4	0.00
29/08/2022	2037 On 02-February-23	11.10	Put	Bond Future	3718	4	3718	4	0.00
29/08/2022	2037 On 02-February-23	11.97	Put	Bond Future	1630	2	1630	2	636.00
29/08/2022	2037 On 04-May-23			Bond Future	11.48	82.1375	11.4797	82.1375	0.00
29/08/2022	2037 On 04-May-23	11.78	Call	Bond Future	4647	5	4647	5	400.00
29/08/2022	2037 On 04-May-23	13.73	Call	Bond Future	12288	12	12288	12	0.00
29/08/2022	2037 On 04-May-23	11.32	Call	Bond Future	3197	3	3197	3	0.00
29/08/2022	2037 On 04-May-23	11.03	Call	Bond Future	2434	3	2434	3	400.00
29/08/2022	2037 On 04-May-23	11.30	Call	Bond Future	3140	3	3140	3	0.00
29/08/2022	2037 On 04-May-23	11.31	Call	Bond Future	3168	3	3168	3	0.00
29/08/2022	2037 On 04-May-23	11.31	Put	Bond Future	4159	4	4159	4	0.00
29/08/2022	2037 On 04-May-23	11.03	Put	Bond Future	5100	5	5100	5	0.00
29/08/2022	2037 On 04-May-23	11.30	Put	Bond Future	4190	4	4190	4	0.00
29/08/2022	2037 On 04-May-23	13.73	Put	Bond Future	693	1	693	1	400.00
29/08/2022	2037 On 04-May-23	11.32	Put	Bond Future	4129	4	4129	4	0.00
29/08/2022	2037 On 04-May-23	11.78	Put	Bond Future	2936	3	2936	3	0.00
29/08/2022	2037 On 03-August-23			Bond Future	11.59	79.5636	11.5928	79.5636	0.00
29/08/2022	2037 On 03-August-23	12.14	Call	Bond Future	6090	6	6090	6	0.00
29/08/2022	2037 On 03-August-23	12.13	Call	Bond Future	6055	6	6055	6	0.00
29/08/2022	2037 On 03-August-23	12.12	Call	Bond Future	6021	6	6021	6	0.00
29/08/2022	2037 On 03-August-23	12.12	Put	Bond Future	3105	3	3105	3	0.00
29/08/2022	2037 On 03-August-23	12.13	Put	Bond Future	3086	3	3086	3	0.00
29/08/2022	2037 On 03-August-23	12.14	Put	Bond Future	3067	3	3067	3	0.00
29/08/2022	2037 On 02-November-23			Bond Future	11.73	81.0212	11.7332	81.0212	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
29/08/2022	2037 On 02-November-23	11.56	Call	Bond Future	4205	4	4205	4	0.00
29/08/2022	2037 On 02-November-23	11.55	Call	Bond Future	4178	4	4178	4	0.00
29/08/2022	2037 On 02-November-23	11.57	Call	Bond Future	4233	4	4233	4	0.00
29/08/2022	2037 On 02-November-23	11.55	Put	Bond Future	5209	5	5209	5	0.00
29/08/2022	2037 On 02-November-23	11.56	Put	Bond Future	5180	5	5180	5	0.00
29/08/2022	2037 On 02-November-23	11.57	Put	Bond Future	5151	5	5151	5	0.00
29/08/2022	2038 On 03-November-22			Bond Future	130.25	129.7402	130.2456	129.7402	5,518.00
29/08/2022	2038 On 02-February-23			Bond Future	130.56	130.0496	130.5629	130.0496	0.00
29/08/2022	2038 On 04-May-23			Bond Future	133.08	132.5610	133.0831	132.5610	0.00
29/08/2022	2038 On 03-August-23			Bond Future	133.83	133.2983	133.8302	133.2983	0.00
29/08/2022	2038 On 02-November-23			Bond Future	136.31	135.7727	136.3147	135.7727	0.00
29/08/2022	2040 On 03-November-22			Bond Future	11.30	85.3685	11.3019	85.3685	61,617.00
29/08/2022	2040 On 03-November-22	10.10	Call	Bond Future	66	0	66	0	0.00
29/08/2022	2040 On 03-November-22	11.50	Call	Bond Future	2663	3	2663	3	0.00
29/08/2022	2040 On 03-November-22	10.60	Call	Bond Future	360	0	360	0	1,600.00
29/08/2022	2040 On 03-November-22	11.41	Call	Bond Future	2315	3	2315	3	0.00
29/08/2022	2040 On 03-November-22	10.80	Call	Bond Future	641	1	641	1	0.00
29/08/2022	2040 On 03-November-22	11.30	Call	Bond Future	1921	2	1921	2	1,600.00
29/08/2022	2040 On 03-November-22	10.70	Call	Bond Future	486	1	486	1	1,078.00
29/08/2022	2040 On 03-November-22	12.00	Call	Bond Future	4915	5	4915	5	0.00
29/08/2022	2040 On 03-November-22	12.52	Call	Bond Future	7558	8	7558	8	0.00
29/08/2022	2040 On 03-November-22	11.39	Call	Bond Future	2241	2	2241	2	0.00
29/08/2022	2040 On 03-November-22	11.40	Call	Bond Future	2278	2	2278	2	0.00
29/08/2022	2040 On 03-November-22	11.20	Call	Bond Future	1596	2	1596	2	1,078.00
29/08/2022	2040 On 03-November-22	11.20	Put	Bond Future	2261	2	2261	2	0.00
29/08/2022	2040 On 03-November-22	11.41	Put	Bond Future	1618	2	1618	2	0.00
29/08/2022	2040 On 03-November-22	12.00	Put	Bond Future	574	1	574	1	0.00
29/08/2022	2040 On 03-November-22	10.60	Put	Bond Future	5118	5	5118	5	0.00
29/08/2022	2040 On 03-November-22	11.30	Put	Bond Future	1933	2	1933	2	0.00
29/08/2022	2040 On 03-November-22	10.80	Put	Bond Future	4001	4	4001	4	0.00
29/08/2022	2040 On 03-November-22	10.70	Put	Bond Future	4540	4	4540	4	0.00
29/08/2022	2040 On 03-November-22	11.50	Put	Bond Future	1393	1	1393	1	0.00
29/08/2022	2040 On 03-November-22	12.52	Put	Bond Future	213	0	213	0	1,078.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2022	2040 On 03-November-22	11.39	Put	Bond Future	1672	2	1672	2	0.00
29/08/2022	2040 On 03-November-22	11.40	Put	Bond Future	1645	2	1645	2	0.00
29/08/2022	2040 On 03-November-22	10.10	Put	Bond Future	8476	8	8476	8	0.00
29/08/2022	2040 On 02-February-23			Bond Future	11.44	82.3165	11.4418	82.3165	64,040.00
29/08/2022	2040 On 02-February-23	12.07	Call	Bond Future	5619	6	5619	6	0.00
29/08/2022	2040 On 02-February-23	11.10	Call	Bond Future	2157	2	2157	2	0.00
29/08/2022	2040 On 02-February-23	11.11	Call	Bond Future	2184	2	2184	2	0.00
29/08/2022	2040 On 02-February-23	10.18	Call	Bond Future	519	1	519	1	0.00
29/08/2022	2040 On 02-February-23	10.21	Call	Bond Future	547	1	547	1	388.00
29/08/2022	2040 On 02-February-23	12.24	Call	Bond Future	6343	7	6343	7	0.00
29/08/2022	2040 On 02-February-23	12.27	Call	Bond Future	6473	7	6473	7	0.00
29/08/2022	2040 On 02-February-23	11.12	Call	Bond Future	2212	2	2212	2	0.00
29/08/2022	2040 On 02-February-23	11.19	Call	Bond Future	2412	3	2412	3	621.00
29/08/2022	2040 On 02-February-23	10.96	Call	Bond Future	1792	2	1792	2	388.00
29/08/2022	2040 On 02-February-23	10.93	Call	Bond Future	1720	2	1720	2	0.00
29/08/2022	2040 On 02-February-23	10.96	Put	Bond Future	4945	5	4945	5	0.00
29/08/2022	2040 On 02-February-23	11.19	Put	Bond Future	4037	4	4037	4	0.00
29/08/2022	2040 On 02-February-23	12.07	Put	Bond Future	1775	2	1775	2	621.00
29/08/2022	2040 On 02-February-23	11.12	Put	Bond Future	4297	4	4297	4	0.00
29/08/2022	2040 On 02-February-23	12.27	Put	Bond Future	1465	1	1465	1	388.00
29/08/2022	2040 On 02-February-23	12.24	Put	Bond Future	1508	1	1508	1	0.00
29/08/2022	2040 On 02-February-23	10.21	Put	Bond Future	8995	9	8995	9	0.00
29/08/2022	2040 On 02-February-23	10.93	Put	Bond Future	5075	5	5075	5	0.00
29/08/2022	2040 On 02-February-23	10.18	Put	Bond Future	9190	9	9190	9	0.00
29/08/2022	2040 On 02-February-23	11.11	Put	Bond Future	4335	4	4335	4	0.00
29/08/2022	2040 On 02-February-23	11.10	Put	Bond Future	4374	4	4374	4	0.00
29/08/2022	2040 On 04-May-23			Bond Future	11.56	83.8914	11.5624	83.8914	0.00
29/08/2022	2040 On 04-May-23	13.45	Call	Bond Future	11574	12	11574	12	0.00
29/08/2022	2040 On 04-May-23	11.42	Call	Bond Future	3543	4	3543	4	0.00
29/08/2022	2040 On 04-May-23	11.48	Call	Bond Future	3732	4	3732	4	486.00
29/08/2022	2040 On 04-May-23	10.73	Call	Bond Future	1765	2	1765	2	486.00
29/08/2022	2040 On 04-May-23	10.92	Call	Bond Future	2180	2	2180	2	388.00
29/08/2022	2040 On 04-May-23	10.17	Call	Bond Future	927	1	927	1	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
29/08/2022	2040 On 04-May-23	11.41	Call	Bond Future	3512	4	3512	4	0.00
29/08/2022	2040 On 04-May-23	12.78	Call	Bond Future	8717	9	8717	9	0.00
29/08/2022	2040 On 04-May-23	11.43	Call	Bond Future	3574	4	3574	4	0.00
29/08/2022	2040 On 04-May-23	11.43	Put	Bond Future	4407	4	4407	4	0.00
29/08/2022	2040 On 04-May-23	10.73	Put	Bond Future	7231	7	7231	7	0.00
29/08/2022	2040 On 04-May-23	12.78	Put	Bond Future	1640	2	1640	2	388.00
29/08/2022	2040 On 04-May-23	13.45	Put	Bond Future	1014	1	1014	1	486.00
29/08/2022	2040 On 04-May-23	11.41	Put	Bond Future	4472	4	4472	4	0.00
29/08/2022	2040 On 04-May-23	10.17	Put	Bond Future	10396	10	10396	10	0.00
29/08/2022	2040 On 04-May-23	10.92	Put	Bond Future	6349	6	6349	6	0.00
29/08/2022	2040 On 04-May-23	11.48	Put	Bond Future	4249	4	4249	4	0.00
29/08/2022	2040 On 04-May-23	11.42	Put	Bond Future	4440	4	4440	4	0.00
29/08/2022	2040 On 03-August-23			Bond Future	11.67	81.1031	11.6719	81.1031	0.00
29/08/2022	2040 On 03-August-23	12.22	Call	Bond Future	6613	7	6613	7	0.00
29/08/2022	2040 On 03-August-23	12.21	Call	Bond Future	6576	7	6576	7	0.00
29/08/2022	2040 On 03-August-23	12.23	Call	Bond Future	6650	7	6650	7	0.00
29/08/2022	2040 On 03-August-23	12.23	Put	Bond Future	3335	3	3335	3	0.00
29/08/2022	2040 On 03-August-23	12.21	Put	Bond Future	3376	3	3376	3	0.00
29/08/2022	2040 On 03-August-23	12.22	Put	Bond Future	3355	3	3355	3	0.00
29/08/2022	2040 On 02-November-23			Bond Future	11.81	82.5887	11.8068	82.5887	0.00
29/08/2022	2040 On 02-November-23	11.60	Call	Bond Future	4485	5	4485	5	0.00
29/08/2022	2040 On 02-November-23	11.59	Call	Bond Future	4455	5	4455	5	0.00
29/08/2022	2040 On 02-November-23	11.58	Call	Bond Future	4426	5	4426	5	0.00
29/08/2022	2040 On 02-November-23	11.58	Put	Bond Future	5810	6	5810	6	0.00
29/08/2022	2040 On 02-November-23	11.60	Put	Bond Future	5745	6	5745	6	0.00
29/08/2022	2040 On 02-November-23	11.59	Put	Bond Future	5777	6	5777	6	0.00
29/08/2022	2044 On 03-November-22			Bond Future	11.29	82.3317	11.2851	82.3317	72,910.00
29/08/2022	2044 On 03-November-22	11.39	Call	Bond Future	2348	3	2348	3	0.00
29/08/2022	2044 On 03-November-22	11.40	Call	Bond Future	2387	3	2387	3	0.00
29/08/2022	2044 On 03-November-22	10.10	Call	Bond Future	69	0	69	0	0.00
29/08/2022	2044 On 03-November-22	10.60	Call	Bond Future	382	0	382	0	1,900.00
29/08/2022	2044 On 03-November-22	10.80	Call	Bond Future	680	1	680	1	0.00
29/08/2022	2044 On 03-November-22	11.30	Call	Bond Future	2017	2	2017	2	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
29/08/2022	2044 On 03-November-22	11.41	Call	Bond Future	2425	3	2425	3	0.00
29/08/2022	2044 On 03-November-22	11.41	Put	Bond Future	1602	2	1602	2	0.00
29/08/2022	2044 On 03-November-22	11.30	Put	Bond Future	1918	2	1918	2	0.00
29/08/2022	2044 On 03-November-22	11.40	Put	Bond Future	1629	2	1629	2	0.00
29/08/2022	2044 On 03-November-22	10.80	Put	Bond Future	4014	4	4014	4	0.00
29/08/2022	2044 On 03-November-22	10.60	Put	Bond Future	5159	5	5159	5	0.00
29/08/2022	2044 On 03-November-22	10.10	Put	Bond Future	8636	8	8636	8	0.00
29/08/2022	2044 On 03-November-22	11.39	Put	Bond Future	1656	2	1656	2	0.00
29/08/2022	2044 On 02-February-23			Bond Future	11.42	79.3531	11.4161	79.3531	33,819.00
29/08/2022	2044 On 02-February-23	11.16	Call	Bond Future	2446	3	2446	3	0.00
29/08/2022	2044 On 02-February-23	11.14	Call	Bond Future	2387	3	2387	3	0.00
29/08/2022	2044 On 02-February-23	11.15	Call	Bond Future	2416	3	2416	3	0.00
29/08/2022	2044 On 02-February-23	11.15	Put	Bond Future	4182	4	4182	4	0.00
29/08/2022	2044 On 02-February-23	11.14	Put	Bond Future	4220	4	4220	4	0.00
29/08/2022	2044 On 02-February-23	11.16	Put	Bond Future	4144	4	4144	4	0.00
29/08/2022	2044 On 04-May-23			Bond Future	11.53	80.8714	11.5286	80.8714	0.00
29/08/2022	2044 On 04-May-23	11.43	Call	Bond Future	3757	4	3757	4	0.00
29/08/2022	2044 On 04-May-23	11.75	Call	Bond Future	4863	5	4863	5	0.00
29/08/2022	2044 On 04-May-23	12.00	Call	Bond Future	5807	6	5807	6	0.00
29/08/2022	2044 On 04-May-23	11.42	Call	Bond Future	3724	4	3724	4	0.00
29/08/2022	2044 On 04-May-23	11.41	Call	Bond Future	3692	4	3692	4	0.00
29/08/2022	2044 On 04-May-23	11.41	Put	Bond Future	4458	4	4458	4	0.00
29/08/2022	2044 On 04-May-23	11.75	Put	Bond Future	3467	3	3467	3	4,000.00
29/08/2022	2044 On 04-May-23	11.42	Put	Bond Future	4425	4	4425	4	0.00
29/08/2022	2044 On 04-May-23	12.00	Put	Bond Future	2883	3	2883	3	4,000.00
29/08/2022	2044 On 04-May-23	11.43	Put	Bond Future	4393	4	4393	4	0.00
29/08/2022	2044 On 03-August-23			Bond Future	11.63	78.1465	11.6303	78.1465	0.00
29/08/2022	2044 On 03-August-23	12.17	Call	Bond Future	6718	7	6718	7	0.00
29/08/2022	2044 On 03-August-23	12.15	Call	Bond Future	6643	7	6643	7	0.00
29/08/2022	2044 On 03-August-23	12.16	Call	Bond Future	6680	7	6680	7	0.00
29/08/2022	2044 On 03-August-23	12.16	Put	Bond Future	3457	3	3457	3	0.00
29/08/2022	2044 On 03-August-23	12.15	Put	Bond Future	3478	3	3478	3	0.00
29/08/2022	2044 On 03-August-23	12.17	Put	Bond Future	3436	3	3436	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
29/08/2022	2044 On 02-November-23			Bond Future	11.76	79.5779	11.7554	79.5779	0.00
29/08/2022	2044 On 02-November-23	11.55	Call	Bond Future	4584	5	4584	5	0.00
29/08/2022	2044 On 02-November-23	11.56	Call	Bond Future	4614	5	4614	5	0.00
29/08/2022	2044 On 02-November-23	11.57	Call	Bond Future	4645	5	4645	5	0.00
29/08/2022	2044 On 02-November-23	11.57	Put	Bond Future	5807	6	5807	6	0.00
29/08/2022	2044 On 02-November-23	11.56	Put	Bond Future	5840	6	5840	6	0.00
29/08/2022	2044 On 02-November-23	11.55	Put	Bond Future	5873	6	5873	6	0.00
29/08/2022	2046 On 03-November-22			Bond Future	116.62	115.8359	116.6247	115.8359	16,413.00
29/08/2022	2046 On 02-February-23			Bond Future	118.64	117.8369	118.6386	117.8369	0.00
29/08/2022	2046 On 04-May-23			Bond Future	118.87	118.0517	118.8677	118.0517	0.00
29/08/2022	2046 On 03-August-23			Bond Future	121.33	120.4939	121.3259	120.4939	0.00
29/08/2022	2046 On 02-November-23			Bond Future	121.44	120.5939	121.4414	120.5939	0.00
29/08/2022	2050 On 03-November-22			Bond Future	119.88	119.8560	119.8754	119.8560	11,715.00
29/08/2022	2050 On 02-February-23			Bond Future	119.80	119.7801	119.7987	119.7801	0.00
29/08/2022	2050 On 04-May-23			Bond Future	122.11	122.0930	122.1112	122.0930	0.00
29/08/2022	2050 On 03-August-23			Bond Future	122.41	122.3929	122.4105	122.3929	0.00
29/08/2022	2050 On 02-November-23			Bond Future	124.68	124.6648	124.6829	124.6648	0.00
29/08/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	AL37 On 03-November-22			Index Future	833.59	834.8240	833.5890	834.8240	0.00
29/08/2022	AL37 On 02-February-23			Index Future	847.77	849.0400	847.7650	849.0400	0.00
29/08/2022	AL37 On 04-May-23			Index Future	863.90	865.2210	863.8990	865.2210	0.00
29/08/2022	AL37 On 03-August-23			Index Future	881.53	882.9000	881.5340	882.9000	0.00
29/08/2022	AL37 On 02-November-23			Index Future	897.72	899.1080	897.7200	899.1080	0.00
29/08/2022	AL7T On 03-November-22			Index Future	961.70	963.6400	961.7040	963.6400	0.00
29/08/2022	AL7T On 02-February-23			Index Future	978.06	980.0490	978.0590	980.0490	0.00
29/08/2022	AL7T On 04-May-23			Index Future	996.67	998.7270	996.6730	998.7270	0.00
29/08/2022	AL7T On 03-August-23			Index Future	1017.02	1019.1340	1017.0180	1019.1340	0.00
29/08/2022	AL7T On 02-November-23			Index Future	1035.69	1037.8430	1035.6920	1037.8430	0.00
29/08/2022	ALBI On 03-November-22			Index Future	848.56	850.4850	848.5630	850.4850	135.00
29/08/2022	ALBI On 02-February-23			Index Future	862.99	864.9680	862.9940	864.9680	0.00
29/08/2022	ALBI On 04-May-23			Index Future	879.42	881.4520	879.4180	881.4520	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
29/08/2022	ALBI On 03-August-23			Index Future	897.37	899.4630	897.3700	899.4630	0.00
29/08/2022	ALBI On 02-November-23			Index Future	913.85	915.9740	913.8470	915.9740	0.00
29/08/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/08/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2022	ES33 On 03-November-22			Bond Future	12.04	74.1641	12.0433	74.1641	0.00
29/08/2022	ES33 On 02-February-23			Bond Future	12.24	75.4455	12.2400	75.4455	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2022	ES33 On 04-May-23			Bond Future	12.41	73.1109	12.4091	73.1109	0.00
29/08/2022	ES33 On 03-August-23			Bond Future	12.56	74.6267	12.5624	74.6267	0.00
29/08/2022	ES33 On 02-November-23			Bond Future	12.76	72.2199	12.7629	72.2199	0.00
29/08/2022	ES42 On 03-November-22			Bond Future	12.36	72.3393	12.3590	72.3393	0.00
29/08/2022	ES42 On 02-February-23			Bond Future	12.53	73.5905	12.5309	73.5905	4,769.00
29/08/2022	ES42 On 04-May-23			Bond Future	12.69	70.7505	12.6861	70.7505	0.00
29/08/2022	ES42 On 03-August-23			Bond Future	12.82	72.2207	12.8231	72.2207	0.00
29/08/2022	ES42 On 02-November-23			Bond Future	13.00	69.2987	13.0000	69.2987	0.00
29/08/2022	GOVI On 03-November-22			GOVI	836.76	838.6650	836.7610	838.6650	871.00
29/08/2022	GOVI On 03-November-22	820.43	Call	GOVI	163310	18	163310	18	0.00
29/08/2022	GOVI On 03-November-22	820.42	Call	GOVI	163410	18	163410	18	0.00
29/08/2022	GOVI On 03-November-22	820.41	Call	GOVI	163510	18	163510	18	0.00
29/08/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 02-February-23			GOVI	850.99	852.9460	850.9920	852.9460	0.00
29/08/2022	GOVI On 02-February-23	850.84	Call	GOVI	1520	2	1520	2	0.00
29/08/2022	GOVI On 02-February-23	850.82	Call	GOVI	1720	2	1720	2	0.00
29/08/2022	GOVI On 02-February-23	850.83	Call	GOVI	1620	2	1620	2	0.00
29/08/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 04-May-23			GOVI	867.19	869.2010	867.1870	869.2010	0.00
29/08/2022	GOVI On 04-May-23	852.88	Call	GOVI	143070	16	143070	16	0.00
29/08/2022	GOVI On 04-May-23	852.86	Call	GOVI	143270	16	143270	16	0.00
29/08/2022	GOVI On 04-May-23	852.87	Call	GOVI	143170	16	143170	16	0.00
29/08/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 03-August-23			GOVI	884.89	886.9620	884.8890	886.9620	0.00
29/08/2022	GOVI On 03-August-23	837.23	Call	GOVI	476590	50	476590	50	0.00
29/08/2022	GOVI On 03-August-23	837.21	Call	GOVI	476790	50	476790	50	0.00
29/08/2022	GOVI On 03-August-23	837.22	Call	GOVI	476690	50	476690	50	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
29/08/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 02-November-23			GOVI	901.14	903.2440	901.1370	903.2440	0.00
29/08/2022	GOVI On 02-November-23	885.80	Call	GOVI	153370	17	153370	17	0.00
29/08/2022	GOVI On 02-November-23	885.81	Call	GOVI	153270	17	153270	17	0.00
29/08/2022	GOVI On 02-November-23	885.82	Call	GOVI	153170	17	153170	17	0.00
29/08/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
29/08/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
29/08/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/08/2022	IGOV On 03-November-22			Index Future	326.05	325.3290	326.0490	325.3290	703.00
29/08/2022	IGOV On 02-February-23			Index Future	331.67	330.9480	331.6740	330.9480	0.00
29/08/2022	IGOV On 04-May-23			Index Future	338.06	337.3320	338.0640	337.3320	0.00
29/08/2022	IGOV On 03-August-23			Index Future	345.04	344.3010	345.0400	344.3010	0.00
29/08/2022	IGOV On 02-November-23			Index Future	351.45	350.6960	351.4510	350.6960	0.00
29/08/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
29/08/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
29/08/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
29/08/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
29/08/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
29/08/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/08/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/08/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/08/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/08/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/08/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/08/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/08/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/08/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/08/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/08/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/08/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	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
29/08/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/08/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.82	94.1750	5.8150	94.1750	0.00
29/08/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.50	93.5250	6.4950	93.5250	0.00
29/08/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.57	93.4400	6.5700	93.4400	0.00
29/08/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.07	92.9850	7.0650	92.9850	68.00
29/08/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.15	92.9000	7.1500	92.9000	0.00
29/08/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.47	92.6500	7.4700	92.6500	0.00
29/08/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.56	92.5000	7.5600	92.5000	0.00
29/08/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.99	92.0650	7.9850	92.0650	0.00
29/08/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.09	91.9650	8.0850	91.9650	75.00
29/08/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.10	91.9500	8.1000	91.9500	272.00
29/08/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.10	91.9500	8.1000	91.9500	0.00
29/08/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.11	91.9550	8.1050	91.9550	0.00
29/08/2022	R023 On 03-November-22			Bond Future	7.13	101.6506	7.1273	101.6506	23,960.00
29/08/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
29/08/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
29/08/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
29/08/2022	R023 On 03-November-22	6.26	Put	Bond Future	266	0	266	0	0.00
29/08/2022	R023 On 03-November-22	6.25	Put	Bond Future	269	0	269	0	0.00
29/08/2022	R023 On 03-November-22	6.27	Put	Bond Future	262	0	262	0	0.00
29/08/2022	R035 On 03-November-22			Bond Future	11.07	87.3404	11.0688	87.3404	61,459.00
29/08/2022	R035 On 03-November-22	9.82	Call	Bond Future	50	0	50	0	582.00
29/08/2022	R035 On 03-November-22	10.30	Call	Bond Future	261	0	261	0	976.00
29/08/2022	R035 On 03-November-22	11.13	Call	Bond Future	1947	2	1947	2	0.00
29/08/2022	R035 On 03-November-22	11.14	Call	Bond Future	1981	2	1981	2	0.00
29/08/2022	R035 On 03-November-22	10.57	Call	Bond Future	583	1	583	1	0.00
29/08/2022	R035 On 03-November-22	11.15	Call	Bond Future	2014	2	2014	2	0.00
29/08/2022	R035 On 03-November-22	12.68	Call	Bond Future	8929	9	8929	9	0.00
29/08/2022	R035 On 03-November-22	10.99	Call	Bond Future	1513	2	1513	2	0.00
29/08/2022	R035 On 03-November-22	11.05	Call	Bond Future	1692	2	1692	2	976.00
29/08/2022	R035 On 03-November-22	10.99	Put	Bond Future	1982	2	1982	2	582.00
29/08/2022	R035 On 03-November-22	12.68	Put	Bond Future	81	0	81	0	976.00
29/08/2022	R035 On 03-November-22	11.15	Put	Bond Future	1534	1	1534	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
29/08/2022	R035 On 03-November-22	10.57	Put	Bond Future	3618	3	3618	3	582.00
29/08/2022	R035 On 03-November-22	11.14	Put	Bond Future	1559	1	1559	1	0.00
29/08/2022	R035 On 03-November-22	11.05	Put	Bond Future	1803	2	1803	2	0.00
29/08/2022	R035 On 03-November-22	11.13	Put	Bond Future	1585	2	1585	2	0.00
29/08/2022	R035 On 03-November-22	10.30	Put	Bond Future	5004	5	5004	5	0.00
29/08/2022	R035 On 03-November-22	9.82	Put	Bond Future	7944	8	7944	8	0.00
29/08/2022	R035 On 02-February-23			Bond Future	11.22	88.8276	11.2243	88.8276	106,331.00
29/08/2022	R035 On 02-February-23	11.98	Call	Bond Future	5641	6	5641	6	0.00
29/08/2022	R035 On 02-February-23	13.22	Call	Bond Future	10939	11	10939	11	0.00
29/08/2022	R035 On 02-February-23	11.05	Call	Bond Future	2394	3	2394	3	976.00
29/08/2022	R035 On 02-February-23	11.06	Call	Bond Future	2422	3	2422	3	0.00
29/08/2022	R035 On 02-February-23	10.86	Call	Bond Future	1892	2	1892	2	0.00
29/08/2022	R035 On 02-February-23	10.87	Call	Bond Future	1917	2	1917	2	0.00
29/08/2022	R035 On 02-February-23	10.30	Call	Bond Future	817	1	817	1	976.00
29/08/2022	R035 On 02-February-23	10.64	Call	Bond Future	1399	2	1399	2	388.00
29/08/2022	R035 On 02-February-23	11.94	Call	Bond Future	5482	6	5482	6	0.00
29/08/2022	R035 On 02-February-23	10.88	Call	Bond Future	1942	2	1942	2	0.00
29/08/2022	R035 On 02-February-23	10.66	Call	Bond Future	1440	2	1440	2	0.00
29/08/2022	R035 On 02-February-23	10.60	Call	Bond Future	1320	1	1320	1	0.00
29/08/2022	R035 On 02-February-23	9.81	Call	Bond Future	352	0	352	0	582.00
29/08/2022	R035 On 02-February-23	9.85	Call	Bond Future	379	0	379	0	0.00
29/08/2022	R035 On 02-February-23	9.89	Call	Bond Future	407	0	407	0	388.00
29/08/2022	R035 On 02-February-23	9.89	Put	Bond Future	8672	8	8672	8	0.00
29/08/2022	R035 On 02-February-23	9.81	Put	Bond Future	9147	9	9147	9	0.00
29/08/2022	R035 On 02-February-23	10.60	Put	Bond Future	5052	5	5052	5	0.00
29/08/2022	R035 On 02-February-23	10.64	Put	Bond Future	4885	5	4885	5	0.00
29/08/2022	R035 On 02-February-23	10.66	Put	Bond Future	4803	5	4803	5	582.00
29/08/2022	R035 On 02-February-23	10.30	Put	Bond Future	6426	6	6426	6	0.00
29/08/2022	R035 On 02-February-23	10.88	Put	Bond Future	3972	4	3972	4	0.00
29/08/2022	R035 On 02-February-23	13.22	Put	Bond Future	412	0	412	0	976.00
29/08/2022	R035 On 02-February-23	9.85	Put	Bond Future	8908	9	8908	9	0.00
29/08/2022	R035 On 02-February-23	10.87	Put	Bond Future	4007	4	4007	4	0.00
29/08/2022	R035 On 02-February-23	10.86	Put	Bond Future	4042	4	4042	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
29/08/2022	R035 On 02-February-23	11.06	Put	Bond Future	3382	3	3382	3	582.00
29/08/2022	R035 On 02-February-23	11.05	Put	Bond Future	3413	3	3413	3	0.00
29/08/2022	R035 On 02-February-23	11.98	Put	Bond Future	1416	1	1416	1	388.00
29/08/2022	R035 On 02-February-23	11.94	Put	Bond Future	1472	1	1472	1	0.00
29/08/2022	R035 On 04-May-23			Bond Future	11.35	86.0228	11.3492	86.0228	0.00
29/08/2022	R035 On 04-May-23	11.22	Call	Bond Future	3236	3	3236	3	0.00
29/08/2022	R035 On 04-May-23	10.42	Call	Bond Future	1425	2	1425	2	491.00
29/08/2022	R035 On 04-May-23	9.85	Call	Bond Future	727	1	727	1	388.00
29/08/2022	R035 On 04-May-23	12.46	Call	Bond Future	7574	8	7574	8	0.00
29/08/2022	R035 On 04-May-23	11.17	Call	Bond Future	3094	3	3094	3	491.00
29/08/2022	R035 On 04-May-23	11.20	Call	Bond Future	3179	3	3179	3	0.00
29/08/2022	R035 On 04-May-23	11.21	Call	Bond Future	3207	3	3207	3	0.00
29/08/2022	R035 On 04-May-23	10.60	Call	Bond Future	1742	2	1742	2	388.00
29/08/2022	R035 On 04-May-23	13.18	Call	Bond Future	10475	11	10475	11	0.00
29/08/2022	R035 On 04-May-23	13.18	Put	Bond Future	923	1	923	1	491.00
29/08/2022	R035 On 04-May-23	10.60	Put	Bond Future	6156	6	6156	6	0.00
29/08/2022	R035 On 04-May-23	12.46	Put	Bond Future	1583	2	1583	2	388.00
29/08/2022	R035 On 04-May-23	11.22	Put	Bond Future	3974	4	3974	4	0.00
29/08/2022	R035 On 04-May-23	9.85	Put	Bond Future	9893	10	9893	10	0.00
29/08/2022	R035 On 04-May-23	10.42	Put	Bond Future	6949	7	6949	7	0.00
29/08/2022	R035 On 04-May-23	11.17	Put	Bond Future	4121	4	4121	4	0.00
29/08/2022	R035 On 04-May-23	11.20	Put	Bond Future	4033	4	4033	4	0.00
29/08/2022	R035 On 04-May-23	11.21	Put	Bond Future	4003	4	4003	4	0.00
29/08/2022	R035 On 03-August-23			Bond Future	11.46	87.7863	11.4590	87.7863	0.00
29/08/2022	R035 On 03-August-23	11.98	Call	Bond Future	5908	6	5908	6	0.00
29/08/2022	R035 On 03-August-23	11.99	Call	Bond Future	5942	6	5942	6	0.00
29/08/2022	R035 On 03-August-23	12.00	Call	Bond Future	5976	6	5976	6	0.00
29/08/2022	R035 On 03-August-23	12.00	Put	Bond Future	3035	3	3035	3	0.00
29/08/2022	R035 On 03-August-23	11.99	Put	Bond Future	3053	3	3053	3	0.00
29/08/2022	R035 On 03-August-23	11.98	Put	Bond Future	3073	3	3073	3	0.00
29/08/2022	R035 On 02-November-23			Bond Future	11.61	84.8966	11.6118	84.8966	0.00
29/08/2022	R035 On 02-November-23	11.43	Call	Bond Future	4103	4	4103	4	0.00
29/08/2022	R035 On 02-November-23	11.41	Call	Bond Future	4049	4	4049	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
29/08/2022	R035 On 02-November-23	11.42	Call	Bond Future	4076	4	4076	4	0.00
29/08/2022	R035 On 02-November-23	11.42	Put	Bond Future	5131	5	5131	5	0.00
29/08/2022	R035 On 02-November-23	11.41	Put	Bond Future	5160	5	5160	5	0.00
29/08/2022	R035 On 02-November-23	11.43	Put	Bond Future	5103	5	5103	5	0.00
29/08/2022	R186 On 03-November-22			Bond Future	8.92	109.5109	8.9227	109.5109	64,278.00
29/08/2022	R186 On 03-November-22	8.23	Call	Bond Future	146	0	146	0	4,310.00
29/08/2022	R186 On 03-November-22	8.91	Call	Bond Future	895	1	895	1	0.00
29/08/2022	R186 On 03-November-22	8.55	Call	Bond Future	379	0	379	0	0.00
29/08/2022	R186 On 03-November-22	8.53	Call	Bond Future	359	0	359	0	0.00
29/08/2022	R186 On 03-November-22	8.54	Call	Bond Future	369	0	369	0	0.00
29/08/2022	R186 On 03-November-22	8.54	Put	Bond Future	1718	2	1718	2	0.00
29/08/2022	R186 On 03-November-22	8.91	Put	Bond Future	939	1	939	1	4,310.00
29/08/2022	R186 On 03-November-22	8.53	Put	Bond Future	1744	2	1744	2	0.00
29/08/2022	R186 On 03-November-22	8.55	Put	Bond Future	1693	2	1693	2	0.00
29/08/2022	R186 On 03-November-22	8.23	Put	Bond Future	2604	2	2604	2	0.00
29/08/2022	R186 On 02-February-23			Bond Future	9.08	106.0800	9.0831	106.0800	0.00
29/08/2022	R186 On 02-February-23	8.34	Call	Bond Future	512	1	512	1	0.00
29/08/2022	R186 On 02-February-23	8.33	Call	Bond Future	504	1	504	1	0.00
29/08/2022	R186 On 02-February-23	8.32	Call	Bond Future	496	1	496	1	0.00
29/08/2022	R186 On 02-February-23	8.32	Put	Bond Future	3047	3	3047	3	0.00
29/08/2022	R186 On 02-February-23	8.33	Put	Bond Future	3022	3	3022	3	0.00
29/08/2022	R186 On 02-February-23	8.34	Put	Bond Future	2996	3	2996	3	0.00
29/08/2022	R186 On 04-May-23			Bond Future	9.20	108.1068	9.1977	108.1068	0.00
29/08/2022	R186 On 04-May-23	8.83	Call	Bond Future	1213	1	1213	1	0.00
29/08/2022	R186 On 04-May-23	8.82	Call	Bond Future	1200	1	1200	1	0.00
29/08/2022	R186 On 04-May-23	8.84	Call	Bond Future	1227	1	1227	1	0.00
29/08/2022	R186 On 04-May-23	8.83	Put	Bond Future	2360	2	2360	2	0.00
29/08/2022	R186 On 04-May-23	8.82	Put	Bond Future	2377	2	2377	2	0.00
29/08/2022	R186 On 04-May-23	8.84	Put	Bond Future	2341	2	2341	2	0.00
29/08/2022	R186 On 03-August-23			Bond Future	9.28	105.0184	9.2759	105.0184	0.00
29/08/2022	R186 On 03-August-23	9.75	Call	Bond Future	2804	3	2804	3	0.00
29/08/2022	R186 On 03-August-23	9.73	Call	Bond Future	2766	3	2766	3	0.00
29/08/2022	R186 On 03-August-23	9.74	Call	Bond Future	2784	3	2784	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
29/08/2022	R186 On 03-August-23	9.74	Put	Bond Future	1449	1	1449	1	0.00
29/08/2022	R186 On 03-August-23	9.73	Put	Bond Future	1459	1	1459	1	0.00
29/08/2022	R186 On 03-August-23	9.75	Put	Bond Future	1440	1	1440	1	0.00
29/08/2022	R186 On 02-November-23			Bond Future	9.45	106.9432	9.4492	106.9432	0.00
29/08/2022	R186 On 02-November-23	9.39	Call	Bond Future	2001	2	2001	2	0.00
29/08/2022	R186 On 02-November-23	9.38	Call	Bond Future	1986	2	1986	2	0.00
29/08/2022	R186 On 02-November-23	9.40	Call	Bond Future	2016	2	2016	2	0.00
29/08/2022	R186 On 02-November-23	9.40	Put	Bond Future	2149	2	2149	2	0.00
29/08/2022	R186 On 02-November-23	9.38	Put	Bond Future	2173	2	2173	2	0.00
29/08/2022	R186 On 02-November-23	9.39	Put	Bond Future	2161	2	2161	2	0.00
29/08/2022	R197 On 03-November-22			Bond Future	338.28	338.2132	338.2759	338.2132	831.00
29/08/2022	R197 On 02-February-23			Bond Future	335.20	335.1349	335.1962	335.1349	0.00
29/08/2022	R197 On 04-May-23			Bond Future	341.67	341.6078	341.6673	341.6078	0.00
29/08/2022	R197 On 03-August-23			Bond Future	339.50	339.4372	339.4954	339.4372	0.00
29/08/2022	R197 On 02-November-23			Bond Future	345.80	345.7366	345.7963	345.7366	0.00
29/08/2022	R202 On 03-November-22			Bond Future	251.73	251.1220	251.7335	251.1220	6,148.00
29/08/2022	R202 On 02-February-23			Bond Future	251.34	250.7217	251.3416	250.7217	460.00
29/08/2022	R202 On 04-May-23			Bond Future	256.19	255.5625	256.1922	255.5625	0.00
29/08/2022	R202 On 03-August-23			Bond Future	256.58	255.9406	256.5816	255.9406	0.00
29/08/2022	R202 On 02-November-23			Bond Future	261.34	260.6916	261.3448	260.6916	0.00
29/08/2022	R209 On 03-November-22			Bond Future	11.05	67.7138	11.0492	67.7138	20,217.00
29/08/2022	R209 On 03-November-22	10.00	Call	Bond Future	88	0	88	0	7,750.00
29/08/2022	R209 On 03-November-22	11.01	Call	Bond Future	1419	2	1419	2	0.00
29/08/2022	R209 On 03-November-22	11.02	Call	Bond Future	1445	2	1445	2	0.00
29/08/2022	R209 On 03-November-22	11.50	Call	Bond Future	2991	3	2991	3	0.00
29/08/2022	R209 On 03-November-22	10.50	Call	Bond Future	439	1	439	1	0.00
29/08/2022	R209 On 03-November-22	11.00	Call	Bond Future	1393	2	1393	2	0.00
29/08/2022	R209 On 03-November-22	9.25	Call	Bond Future	4	0	4	0	6,000.00
29/08/2022	R209 On 03-November-22	9.50	Call	Bond Future	12	0	12	0	0.00
29/08/2022	R209 On 03-November-22	11.03	Call	Bond Future	1472	2	1472	2	0.00
29/08/2022	R209 On 03-November-22	12.00	Call	Bond Future	4976	5	4976	5	0.00
29/08/2022	R209 On 03-November-22	12.00	Put	Bond Future	267	0	267	0	7,750.00
29/08/2022	R209 On 03-November-22	11.03	Put	Bond Future	1573	2	1573	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
29/08/2022	R209 On 03-November-22	10.50	Put	Bond Future	3390	3	3390	3	0.00
29/08/2022	R209 On 03-November-22	9.50	Put	Bond Future	8821	9	8821	9	0.00
29/08/2022	R209 On 03-November-22	9.25	Put	Bond Future	10382	10	10382	10	0.00
29/08/2022	R209 On 03-November-22	11.00	Put	Bond Future	1650	2	1650	2	6,000.00
29/08/2022	R209 On 03-November-22	11.50	Put	Bond Future	698	1	698	1	0.00
29/08/2022	R209 On 03-November-22	11.02	Put	Bond Future	1598	2	1598	2	0.00
29/08/2022	R209 On 03-November-22	11.01	Put	Bond Future	1624	2	1624	2	0.00
29/08/2022	R209 On 03-November-22	10.00	Put	Bond Future	5887	6	5887	6	6,000.00
29/08/2022	R209 On 02-February-23			Bond Future	11.18	68.8676	11.1831	68.8676	2,066.00
29/08/2022	R209 On 02-February-23	10.80	Call	Bond Future	1604	2	1604	2	0.00
29/08/2022	R209 On 02-February-23	10.78	Call	Bond Future	1562	2	1562	2	0.00
29/08/2022	R209 On 02-February-23	10.79	Call	Bond Future	1583	2	1583	2	0.00
29/08/2022	R209 On 02-February-23	10.80	Put	Bond Future	3605	4	3605	4	0.00
29/08/2022	R209 On 02-February-23	10.78	Put	Bond Future	3670	4	3670	4	0.00
29/08/2022	R209 On 02-February-23	10.79	Put	Bond Future	3638	4	3638	4	0.00
29/08/2022	R209 On 04-May-23			Bond Future	11.30	67.0316	11.2953	67.0316	1,250.00
29/08/2022	R209 On 04-May-23	12.50	Call	Bond Future	6962	7	6962	7	0.00
29/08/2022	R209 On 04-May-23	11.11	Call	Bond Future	2689	3	2689	3	0.00
29/08/2022	R209 On 04-May-23	11.00	Call	Bond Future	2425	3	2425	3	0.00
29/08/2022	R209 On 04-May-23	11.09	Call	Bond Future	2640	3	2640	3	0.00
29/08/2022	R209 On 04-May-23	11.10	Call	Bond Future	2664	3	2664	3	0.00
29/08/2022	R209 On 04-May-23	10.00	Call	Bond Future	816	1	816	1	7,500.00
29/08/2022	R209 On 04-May-23	10.00	Put	Bond Future	7809	8	7809	8	0.00
29/08/2022	R209 On 04-May-23	11.10	Put	Bond Future	3658	4	3658	4	0.00
29/08/2022	R209 On 04-May-23	11.09	Put	Bond Future	3685	4	3685	4	0.00
29/08/2022	R209 On 04-May-23	11.00	Put	Bond Future	3935	4	3935	4	7,500.00
29/08/2022	R209 On 04-May-23	11.11	Put	Bond Future	3631	4	3631	4	0.00
29/08/2022	R209 On 04-May-23	12.50	Put	Bond Future	1267	1	1267	1	7,500.00
29/08/2022	R209 On 03-August-23			Bond Future	11.39	68.4067	11.3916	68.4067	0.00
29/08/2022	R209 On 03-August-23	11.95	Call	Bond Future	5301	5	5301	5	0.00
29/08/2022	R209 On 03-August-23	11.93	Call	Bond Future	5241	5	5241	5	0.00
29/08/2022	R209 On 03-August-23	11.94	Call	Bond Future	5271	5	5271	5	0.00
29/08/2022	R209 On 03-August-23	11.95	Put	Bond Future	2610	3	2610	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
29/08/2022	R209 On 03-August-23	11.93	Put	Bond Future	2644	3	2644	3	0.00
29/08/2022	R209 On 03-August-23	11.94	Put	Bond Future	2627	3	2627	3	0.00
29/08/2022	R209 On 02-November-23			Bond Future	11.52	66.5117	11.5225	66.5117	0.00
29/08/2022	R209 On 02-November-23	11.35	Call	Bond Future	3621	4	3621	4	0.00
29/08/2022	R209 On 02-November-23	11.33	Call	Bond Future	3573	4	3573	4	0.00
29/08/2022	R209 On 02-November-23	11.34	Call	Bond Future	3597	4	3597	4	0.00
29/08/2022	R209 On 02-November-23	11.34	Put	Bond Future	4495	4	4495	4	0.00
29/08/2022	R209 On 02-November-23	11.33	Put	Bond Future	4520	4	4520	4	0.00
29/08/2022	R209 On 02-November-23	11.35	Put	Bond Future	4469	4	4469	4	0.00
29/08/2022	R210 On 03-November-22			Bond Future	230.59	230.5620	230.5886	230.5620	732.00
29/08/2022	R210 On 02-February-23			Bond Future	234.57	234.5449	234.5702	234.5449	300.00
29/08/2022	R210 On 04-May-23			Bond Future	235.97	235.9490	235.9728	235.9490	0.00
29/08/2022	R210 On 03-August-23			Bond Future	240.85	240.8284	240.8510	240.8284	0.00
29/08/2022	R210 On 02-November-23			Bond Future	242.08	242.0604	242.0835	242.0604	0.00
29/08/2022	R213 On 03-November-22			Bond Future	10.69	81.5367	10.6892	81.5367	34,268.00
29/08/2022	R213 On 03-November-22	9.13	Call	Bond Future	8	0	8	0	200.00
29/08/2022	R213 On 03-November-22	9.84	Call	Bond Future	135	0	135	0	0.00
29/08/2022	R213 On 03-November-22	10.40	Call	Bond Future	749	1	749	1	0.00
29/08/2022	R213 On 03-November-22	9.98	Call	Bond Future	224	0	224	0	0.00
29/08/2022	R213 On 03-November-22	10.19	Call	Bond Future	431	1	431	1	0.00
29/08/2022	R213 On 03-November-22	9.19	Call	Bond Future	11	0	11	0	476.00
29/08/2022	R213 On 03-November-22	10.38	Call	Bond Future	714	1	714	1	0.00
29/08/2022	R213 On 03-November-22	10.39	Call	Bond Future	731	1	731	1	0.00
29/08/2022	R213 On 03-November-22	10.37	Call	Bond Future	696	1	696	1	0.00
29/08/2022	R213 On 03-November-22	10.37	Put	Bond Future	2213	2	2213	2	200.00
29/08/2022	R213 On 03-November-22	10.39	Put	Bond Future	2152	2	2152	2	0.00
29/08/2022	R213 On 03-November-22	10.38	Put	Bond Future	2183	2	2183	2	0.00
29/08/2022	R213 On 03-November-22	9.19	Put	Bond Future	7464	7	7464	7	0.00
29/08/2022	R213 On 03-November-22	10.19	Put	Bond Future	2819	3	2819	3	476.00
29/08/2022	R213 On 03-November-22	9.98	Put	Bond Future	3645	3	3645	3	200.00
29/08/2022	R213 On 03-November-22	10.40	Put	Bond Future	2122	2	2122	2	0.00
29/08/2022	R213 On 03-November-22	9.84	Put	Bond Future	4252	4	4252	4	476.00
29/08/2022	R213 On 03-November-22	9.13	Put	Bond Future	7777	8	7777	8	0.00



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29/08/2022	R213 On 02-February-23			Bond Future	10.86	82.9251	10.8575	82.9251	0.00
29/08/2022	R213 On 02-February-23	10.43	Call	Bond Future	1288	1	1288	1	912.00
29/08/2022	R213 On 02-February-23	10.22	Call	Bond Future	961	1	961	1	0.00
29/08/2022	R213 On 02-February-23	10.21	Call	Bond Future	947	1	947	1	0.00
29/08/2022	R213 On 02-February-23	9.16	Call	Bond Future	180	0	180	0	476.00
29/08/2022	R213 On 02-February-23	12.20	Call	Bond Future	6374	7	6374	7	0.00
29/08/2022	R213 On 02-February-23	10.23	Call	Bond Future	975	1	975	1	0.00
29/08/2022	R213 On 02-February-23	10.35	Call	Bond Future	1156	1	1156	1	0.00
29/08/2022	R213 On 02-February-23	10.01	Call	Bond Future	695	1	695	1	0.00
29/08/2022	R213 On 02-February-23	10.35	Put	Bond Future	3516	3	3516	3	476.00
29/08/2022	R213 On 02-February-23	12.20	Put	Bond Future	537	1	537	1	912.00
29/08/2022	R213 On 02-February-23	10.22	Put	Bond Future	3940	4	3940	4	0.00
29/08/2022	R213 On 02-February-23	10.43	Put	Bond Future	3270	3	3270	3	0.00
29/08/2022	R213 On 02-February-23	9.16	Put	Bond Future	8432	8	8432	8	0.00
29/08/2022	R213 On 02-February-23	10.01	Put	Bond Future	4686	5	4686	5	476.00
29/08/2022	R213 On 02-February-23	10.21	Put	Bond Future	3974	4	3974	4	0.00
29/08/2022	R213 On 02-February-23	10.23	Put	Bond Future	3906	4	3906	4	0.00
29/08/2022	R213 On 04-May-23			Bond Future	10.99	80.9580	10.9917	80.9580	0.00
29/08/2022	R213 On 04-May-23	10.74	Call	Bond Future	2173	2	2173	2	0.00
29/08/2022	R213 On 04-May-23	10.73	Call	Bond Future	2152	2	2152	2	0.00
29/08/2022	R213 On 04-May-23	10.75	Call	Bond Future	2194	2	2194	2	0.00
29/08/2022	R213 On 04-May-23	10.75	Put	Bond Future	3279	3	3279	3	0.00
29/08/2022	R213 On 04-May-23	10.73	Put	Bond Future	3327	3	3327	3	0.00
29/08/2022	R213 On 04-May-23	10.74	Put	Bond Future	3303	3	3303	3	0.00
29/08/2022	R213 On 03-August-23			Bond Future	11.11	82.6168	11.1091	82.6168	0.00
29/08/2022	R213 On 03-August-23	11.62	Call	Bond Future	4388	5	4388	5	0.00
29/08/2022	R213 On 03-August-23	11.61	Call	Bond Future	4361	5	4361	5	0.00
29/08/2022	R213 On 03-August-23	11.63	Call	Bond Future	4415	5	4415	5	0.00
29/08/2022	R213 On 03-August-23	11.62	Put	Bond Future	2210	2	2210	2	0.00
29/08/2022	R213 On 03-August-23	11.61	Put	Bond Future	2225	2	2225	2	0.00
29/08/2022	R213 On 03-August-23	11.63	Put	Bond Future	2195	2	2195	2	0.00
29/08/2022	R213 On 02-November-23			Bond Future	11.28	80.5831	11.2804	80.5831	0.00
29/08/2022	R213 On 02-November-23	11.12	Call	Bond Future	3038	3	3038	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
29/08/2022	R213 On 02-November-23	11.11	Call	Bond Future	3016	3	3016	3	0.00
29/08/2022	R213 On 02-November-23	11.13	Call	Bond Future	3060	3	3060	3	0.00
29/08/2022	R213 On 02-November-23	11.13	Put	Bond Future	3697	4	3697	4	0.00
29/08/2022	R213 On 02-November-23	11.11	Put	Bond Future	3739	4	3739	4	0.00
29/08/2022	R213 On 02-November-23	11.12	Put	Bond Future	3718	4	3718	4	0.00
29/08/2022	R214 On 03-November-22			Bond Future	11.22	65.0451	11.2240	65.0451	25,384.00
29/08/2022	R214 On 03-November-22	11.35	Call	Bond Future	2025	2	2025	2	0.00
29/08/2022	R214 On 03-November-22	11.36	Call	Bond Future	2057	2	2057	2	0.00
29/08/2022	R214 On 03-November-22	11.34	Call	Bond Future	1994	2	1994	2	0.00
29/08/2022	R214 On 03-November-22	11.36	Put	Bond Future	1322	1	1322	1	0.00
29/08/2022	R214 On 03-November-22	11.35	Put	Bond Future	1344	1	1344	1	0.00
29/08/2022	R214 On 03-November-22	11.34	Put	Bond Future	1366	1	1366	1	0.00
29/08/2022	R214 On 02-February-23			Bond Future	11.35	66.1527	11.3538	66.1527	64,507.00
29/08/2022	R214 On 02-February-23	11.09	Call	Bond Future	1959	2	1959	2	0.00
29/08/2022	R214 On 02-February-23	11.07	Call	Bond Future	1911	2	1911	2	0.00
29/08/2022	R214 On 02-February-23	11.08	Call	Bond Future	1935	2	1935	2	0.00
29/08/2022	R214 On 02-February-23	11.08	Put	Bond Future	3427	3	3427	3	0.00
29/08/2022	R214 On 02-February-23	11.07	Put	Bond Future	3459	3	3459	3	0.00
29/08/2022	R214 On 02-February-23	11.09	Put	Bond Future	3396	3	3396	3	0.00
29/08/2022	R214 On 04-May-23			Bond Future	11.46	64.1193	11.4577	64.1193	0.00
29/08/2022	R214 On 04-May-23	11.38	Call	Bond Future	3178	3	3178	3	0.00
29/08/2022	R214 On 04-May-23	11.36	Call	Bond Future	3124	3	3124	3	0.00
29/08/2022	R214 On 04-May-23	11.37	Call	Bond Future	3151	3	3151	3	0.00
29/08/2022	R214 On 04-May-23	11.37	Put	Bond Future	3616	4	3616	4	0.00
29/08/2022	R214 On 04-May-23	11.36	Put	Bond Future	3642	4	3642	4	0.00
29/08/2022	R214 On 04-May-23	11.38	Put	Bond Future	3590	4	3590	4	0.00
29/08/2022	R214 On 03-August-23			Bond Future	11.55	65.4336	11.5485	65.4336	0.00
29/08/2022	R214 On 03-August-23	12.16	Call	Bond Future	5716	6	5716	6	0.00
29/08/2022	R214 On 03-August-23	12.14	Call	Bond Future	5653	6	5653	6	0.00
29/08/2022	R214 On 03-August-23	12.15	Call	Bond Future	5685	6	5685	6	0.00
29/08/2022	R214 On 03-August-23	12.14	Put	Bond Future	2688	3	2688	3	0.00
29/08/2022	R214 On 03-August-23	12.15	Put	Bond Future	2671	3	2671	3	0.00
29/08/2022	R214 On 03-August-23	12.16	Put	Bond Future	2654	3	2654	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
29/08/2022	R214 On 02-November-23			Bond Future	11.67	63.3382	11.6723	63.3382	0.00
29/08/2022	R214 On 02-November-23	11.45	Call	Bond Future	3761	4	3761	4	0.00
29/08/2022	R214 On 02-November-23	11.47	Call	Bond Future	3811	4	3811	4	0.00
29/08/2022	R214 On 02-November-23	11.46	Call	Bond Future	3786	4	3786	4	0.00
29/08/2022	R214 On 02-November-23	11.46	Put	Bond Future	4888	5	4888	5	0.00
29/08/2022	R214 On 02-November-23	11.45	Put	Bond Future	4915	5	4915	5	0.00
29/08/2022	R214 On 02-November-23	11.47	Put	Bond Future	4860	5	4860	5	0.00
29/08/2022	R248 On 03-November-22			Bond Future	11.20	81.3967	11.2041	81.3967	256,863.00
29/08/2022	R248 On 03-November-22	10.00	Call	Bond Future	62	0	62	0	0.00
29/08/2022	R248 On 03-November-22	11.30	Call	Bond Future	2421	3	2421	3	950.00
29/08/2022	R248 On 03-November-22	11.31	Call	Bond Future	2460	3	2460	3	0.00
29/08/2022	R248 On 03-November-22	11.90	Call	Bond Future	5165	5	5165	5	0.00
29/08/2022	R248 On 03-November-22	10.70	Call	Bond Future	680	1	680	1	0.00
29/08/2022	R248 On 03-November-22	11.32	Call	Bond Future	2499	3	2499	3	0.00
29/08/2022	R248 On 03-November-22	11.20	Call	Bond Future	2046	2	2046	2	0.00
29/08/2022	R248 On 03-November-22	10.60	Call	Bond Future	515	1	515	1	950.00
29/08/2022	R248 On 03-November-22	10.60	Put	Bond Future	4858	5	4858	5	0.00
29/08/2022	R248 On 03-November-22	11.20	Put	Bond Future	2074	2	2074	2	0.00
29/08/2022	R248 On 03-November-22	11.30	Put	Bond Future	1767	2	1767	2	0.00
29/08/2022	R248 On 03-November-22	11.31	Put	Bond Future	1739	2	1739	2	0.00
29/08/2022	R248 On 03-November-22	10.70	Put	Bond Future	4276	4	4276	4	0.00
29/08/2022	R248 On 03-November-22	11.90	Put	Bond Future	628	1	628	1	0.00
29/08/2022	R248 On 03-November-22	10.00	Put	Bond Future	9139	9	9139	9	0.00
29/08/2022	R248 On 03-November-22	11.32	Put	Bond Future	1711	2	1711	2	0.00
29/08/2022	R248 On 02-February-23			Bond Future	11.33	82.8195	11.3272	82.8195	0.00
29/08/2022	R248 On 02-February-23	11.10	Call	Bond Future	2564	3	2564	3	2,700.00
29/08/2022	R248 On 02-February-23	11.06	Call	Bond Future	2440	3	2440	3	0.00
29/08/2022	R248 On 02-February-23	11.07	Call	Bond Future	2471	3	2471	3	0.00
29/08/2022	R248 On 02-February-23	10.40	Call	Bond Future	920	1	920	1	2,700.00
29/08/2022	R248 On 02-February-23	11.08	Call	Bond Future	2502	3	2502	3	0.00
29/08/2022	R248 On 02-February-23	11.08	Put	Bond Future	4197	4	4197	4	0.00
29/08/2022	R248 On 02-February-23	11.10	Put	Bond Future	4120	4	4120	4	0.00
29/08/2022	R248 On 02-February-23	10.40	Put	Bond Future	7619	7	7619	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
29/08/2022	R248 On 02-February-23	11.07	Put	Bond Future	4236	4	4236	4	0.00
29/08/2022	R248 On 02-February-23	11.06	Put	Bond Future	4275	4	4275	4	0.00
29/08/2022	R248 On 04-May-23			Bond Future	11.43	79.9443	11.4324	79.9443	0.00
29/08/2022	R248 On 04-May-23	11.33	Call	Bond Future	3898	4	3898	4	0.00
29/08/2022	R248 On 04-May-23	11.34	Call	Bond Future	3931	4	3931	4	0.00
29/08/2022	R248 On 04-May-23	11.35	Call	Bond Future	3965	4	3965	4	0.00
29/08/2022	R248 On 04-May-23	11.35	Put	Bond Future	4514	4	4514	4	0.00
29/08/2022	R248 On 04-May-23	11.34	Put	Bond Future	4547	4	4547	4	0.00
29/08/2022	R248 On 04-May-23	11.33	Put	Bond Future	4581	4	4581	4	0.00
29/08/2022	R248 On 03-August-23			Bond Future	11.53	81.5460	11.5276	81.5460	0.00
29/08/2022	R248 On 03-August-23	12.09	Call	Bond Future	6954	7	6954	7	0.00
29/08/2022	R248 On 03-August-23	12.10	Call	Bond Future	6993	7	6993	7	0.00
29/08/2022	R248 On 03-August-23	12.11	Call	Bond Future	7032	7	7032	7	0.00
29/08/2022	R248 On 03-August-23	12.11	Put	Bond Future	3390	3	3390	3	0.00
29/08/2022	R248 On 03-August-23	12.10	Put	Bond Future	3411	3	3411	3	0.00
29/08/2022	R248 On 03-August-23	12.09	Put	Bond Future	3432	3	3432	3	0.00
29/08/2022	R248 On 02-November-23			Bond Future	11.65	78.6245	11.6468	78.6245	0.00
29/08/2022	R248 On 02-November-23	11.49	Call	Bond Future	4908	5	4908	5	0.00
29/08/2022	R248 On 02-November-23	11.47	Call	Bond Future	4844	5	4844	5	0.00
29/08/2022	R248 On 02-November-23	11.48	Call	Bond Future	4876	5	4876	5	0.00
29/08/2022	R248 On 02-November-23	11.49	Put	Bond Future	5924	6	5924	6	0.00
29/08/2022	R248 On 02-November-23	11.47	Put	Bond Future	5991	6	5991	6	0.00
29/08/2022	R248 On 02-November-23	11.48	Put	Bond Future	5958	6	5958	6	0.00