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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	2025 On 03-November-22			Bond Future	167.66	167.8529	167.6613	167.8529	7,188.00
13/09/2022	2025 On 02-February-23			Bond Future	169.00	169.1800	168.9974	169.1800	1,936.00
13/09/2022	2025 On 04-May-23			Bond Future	172.24	172.4286	172.2404	172.4286	0.00
13/09/2022	2025 On 03-August-23			Bond Future	173.85	174.0907	173.8486	174.0907	0.00
13/09/2022	2025 On 02-November-23			Bond Future	177.20	177.4118	177.2010	177.4118	0.00
13/09/2022	2029 On 03-November-22			Bond Future	122.71	122.4524	122.7096	122.4524	1,519.00
13/09/2022	2029 On 02-February-23			Bond Future	124.94	124.6730	124.9439	124.6730	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
13/09/2022	2029 On 04-May-23			Bond Future	126.03	125.7547	126.0293	125.7547	0.00
13/09/2022	2029 On 03-August-23			Bond Future	128.51	128.2668	128.5099	128.2668	0.00
13/09/2022	2029 On 02-November-23			Bond Future	129.63	129.3521	129.6265	129.3521	0.00
13/09/2022	2030 On 03-November-22			Bond Future	10.28	90.8041	10.2848	90.8041	66,878.00
13/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	610	1	610	1	0.00
13/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	628	1	628	1	0.00
13/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	855	1	855	1	500.00
13/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	5782	6	5782	6	0.00
13/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	148	0	148	0	500.00
13/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	647	1	647	1	0.00
13/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	1510	1	1510	1	0.00
13/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	1250	1	1250	1	0.00
13/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	2917	3	2917	3	0.00
13/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	64	0	64	0	500.00
13/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	1539	1	1539	1	0.00
13/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	1567	2	1567	2	0.00
13/09/2022	2030 On 02-February-23			Bond Future	10.43	88.4231	10.4283	88.4231	5,200.00
13/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	5388	5	5388	5	5,000.00
13/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	3920	4	3920	4	0.00
13/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	4051	4	4051	4	0.00
13/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	1138	1	1138	1	0.00
13/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	873	1	873	1	388.00
13/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	180	0	180	0	102.00
13/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	281	0	281	0	388.00
13/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	1029	1	1029	1	0.00
13/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	821	1	821	1	0.00
13/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	4689	5	4689	5	5,000.00
13/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	1106	1	1106	1	0.00
13/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	1122	1	1122	1	0.00
13/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	834	1	834	1	0.00
13/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	340	0	340	0	0.00
13/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	263	0	263	0	0.00
13/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	679	1	679	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
13/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	4223	4	4223	4	102.00
13/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	7856	8	7856	8	0.00
13/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	6799	7	6799	7	0.00
13/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	6620	7	6620	7	0.00
13/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	6092	6	6092	6	0.00
13/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	3261	3	3261	3	102.00
13/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	3046	3	3046	3	0.00
13/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	664	1	664	1	0.00
13/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	836	1	836	1	388.00
13/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	3753	4	3753	4	0.00
13/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	3618	4	3618	4	0.00
13/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	3719	4	3719	4	0.00
13/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	3107	3	3107	3	0.00
13/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	3076	3	3076	3	0.00
13/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	877	1	877	1	0.00
13/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	520	1	520	1	0.00
13/09/2022	2030 On 04-May-23			Bond Future	10.57	90.1028	10.5675	90.1028	0.00
13/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	8639	9	8639	9	0.00
13/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	5424	6	5424	6	0.00
13/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	6815	7	6815	7	0.00
13/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	8396	8	8396	8	0.00
13/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	2390	2	2390	2	0.00
13/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	2645	3	2645	3	350.00
13/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	887	1	887	1	150.00
13/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	4543	5	4543	5	0.00
13/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	2133	2	2133	2	479.00
13/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	2345	2	2345	2	0.00
13/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	2367	2	2367	2	0.00
13/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	978	1	978	1	479.00
13/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	1099	1	1099	1	388.00
13/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	470	0	470	0	388.00
13/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	1376	1	1376	1	1,080.00
13/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	3895	4	3895	4	0.00

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13/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	7509	7	7509	7	0.00
13/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	5330	5	5330	5	0.00
13/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	4619	5	4619	5	0.00
13/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	5004	5	5004	5	0.00
13/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	2531	2	2531	2	0.00
13/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	2552	3	2552	3	0.00
13/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	2779	3	2779	3	0.00
13/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	1255	1	1255	1	150.00
13/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	2286	2	2286	2	0.00
13/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	2510	2	2510	2	0.00
13/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	458	0	458	0	479.00
13/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	681	1	681	1	1,080.00
13/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	982	1	982	1	388.00
13/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	431	0	431	0	350.00
13/09/2022	2030 On 03-August-23			Bond Future	10.71	87.8772	10.7097	87.8772	0.00
13/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	8279	8	8279	8	0.00
13/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	4505	5	4505	5	0.00
13/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	9256	9	9256	9	0.00
13/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	4449	5	4449	5	0.00
13/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	4477	5	4477	5	0.00
13/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	2200	2	2200	2	1,012.00
13/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	2714	3	2714	3	350.00
13/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	2966	3	2966	3	0.00
13/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	1814	2	1814	2	0.00
13/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	1840	2	1840	2	0.00
13/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	638	1	638	1	350.00
13/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	3519	3	3519	3	0.00
13/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	780	1	780	1	1,012.00
13/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	1827	2	1827	2	0.00
13/09/2022	2030 On 02-November-23			Bond Future	10.86	89.5335	10.8610	89.5335	0.00
13/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	2998	3	2998	3	0.00
13/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	2976	3	2976	3	0.00
13/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	2954	3	2954	3	0.00

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13/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	3204	3	3204	3	0.00
13/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	3184	3	3184	3	0.00
13/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	3165	3	3165	3	0.00
13/09/2022	2032 On 03-November-22			Bond Future	10.75	86.4689	10.7531	86.4689	168,761.00
13/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	3	0	3	0	180.00
13/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	8	0	8	0	500.00
13/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	4299	4	4299	4	0.00
13/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	7669	8	7669	8	0.00
13/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	1045	1	1045	1	0.00
13/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	1070	1	1070	1	750.00
13/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	3867	4	3867	4	0.00
13/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	257	0	257	0	500.00
13/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	663	1	663	1	0.00
13/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	808	1	808	1	0.00
13/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	169	0	169	0	0.00
13/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	4	0	4	0	454.00
13/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	209	0	209	0	0.00
13/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	72	0	72	0	750.00
13/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	4594	4	4594	4	0.00
13/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	3632	3	3632	3	454.00
13/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	3397	3	3397	3	180.00
13/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	7745	8	7745	8	0.00
13/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	7162	7	7162	7	0.00
13/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	1829	2	1829	2	180.00
13/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	8038	8	8038	8	0.00
13/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	2058	2	2058	2	454.00
13/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	3169	3	3169	3	0.00
13/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	314	0	314	0	7,500.00
13/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	1508	1	1508	1	0.00
13/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	1535	1	1535	1	0.00
13/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	45	0	45	0	750.00
13/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	252	0	252	0	500.00
13/09/2022	2032 On 02-February-23			Bond Future	10.90	88.0164	10.8967	88.0164	18.00

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13/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	5455	6	5455	6	0.00
13/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	9096	9	9096	9	0.00
13/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	1143	1	1143	1	0.00
13/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	1161	1	1161	1	0.00
13/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	812	1	812	1	0.00
13/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	181	0	181	0	454.00
13/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	4889	5	4889	5	0.00
13/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	1179	1	1179	1	0.00
13/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	1366	1	1366	1	0.00
13/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	1725	2	1725	2	750.00
13/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	889	1	889	1	500.00
13/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	248	0	248	0	500.00
13/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	554	1	554	1	750.00
13/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	5751	6	5751	6	0.00
13/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	7979	8	7979	8	0.00
13/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	4446	4	4446	4	0.00
13/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	2896	3	2896	3	0.00
13/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	3428	3	3428	3	454.00
13/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	3771	4	3771	4	0.00
13/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	957	1	957	1	0.00
13/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	8835	9	8835	9	0.00
13/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	4694	5	4694	5	454.00
13/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	3806	4	3806	4	0.00
13/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	3842	4	3842	4	0.00
13/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	281	0	281	0	750.00
13/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	807	1	807	1	500.00
13/09/2022	2032 On 04-May-23			Bond Future	11.03	85.5277	11.0317	85.5277	0.00
13/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1958	2	1958	2	400.00
13/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	2513	3	2513	3	0.00
13/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	2536	3	2536	3	0.00
13/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	2560	3	2560	3	0.00
13/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	3876	4	3876	4	400.00
13/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	11322	11	11322	11	0.00

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13/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	400	0	400	0	400.00
13/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	3271	3	3271	3	0.00
13/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	3298	3	3298	3	0.00
13/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	3325	3	3325	3	0.00
13/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	4046	4	4046	4	0.00
13/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	2210	2	2210	2	0.00
13/09/2022	2032 On 03-August-23			Bond Future	11.16	87.2196	11.1639	87.2196	2,600.00
13/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	5101	5	5101	5	0.00
13/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	5132	5	5132	5	0.00
13/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	5574	6	5574	6	5,000.00
13/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	5164	5	5164	5	0.00
13/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	2279	2	2279	2	0.00
13/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	2088	2	2088	2	0.00
13/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	2295	2	2295	2	0.00
13/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	2310	2	2310	2	0.00
13/09/2022	2032 On 02-November-23			Bond Future	11.31	84.7063	11.3126	84.7063	0.00
13/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	3496	4	3496	4	0.00
13/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	3520	4	3520	4	0.00
13/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	3544	4	3544	4	0.00
13/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	3889	4	3889	4	0.00
13/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	3913	4	3913	4	0.00
13/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	3937	4	3937	4	0.00
13/09/2022	2033 On 03-November-22			Bond Future	114.97	114.9489	114.9727	114.9489	1,287.00
13/09/2022	2033 On 02-February-23			Bond Future	117.07	117.0332	117.0659	117.0332	6,141.00
13/09/2022	2033 On 04-May-23			Bond Future	117.91	117.8821	117.9141	117.8821	0.00
13/09/2022	2033 On 03-August-23			Bond Future	120.23	120.2369	120.2349	120.2369	0.00
13/09/2022	2033 On 02-November-23			Bond Future	121.10	121.0794	121.1023	121.0794	0.00
13/09/2022	2037 On 03-November-22			Bond Future	11.22	83.2590	11.2235	83.2590	65,323.00
13/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	1774	2	1774	2	0.00
13/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	1843	2	1843	2	0.00
13/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	1808	2	1808	2	0.00
13/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	1290	1	1290	1	0.00
13/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	1315	1	1315	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
13/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	1265	1	1265	1	0.00
13/09/2022	2037 On 02-February-23			Bond Future	11.36	80.4927	11.3552	80.4927	73,477.00
13/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	1938	2	1938	2	636.00
13/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	1811	2	1811	2	0.00
13/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	4888	5	4888	5	0.00
13/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	1761	2	1761	2	0.00
13/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	1786	2	1786	2	0.00
13/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	3676	4	3676	4	0.00
13/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	3713	4	3713	4	0.00
13/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	3640	4	3640	4	0.00
13/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	3463	3	3463	3	0.00
13/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	1381	1	1381	1	636.00
13/09/2022	2037 On 04-May-23			Bond Future	11.48	82.0223	11.4816	82.0223	0.00
13/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	4470	5	4470	5	400.00
13/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	2258	2	2258	2	400.00
13/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	12192	12	12192	12	0.00
13/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	3016	3	3016	3	0.00
13/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	2987	3	2987	3	0.00
13/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	2959	3	2959	3	0.00
13/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	4020	4	4020	4	0.00
13/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	3989	4	3989	4	0.00
13/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	4936	5	4936	5	0.00
13/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	608	1	608	1	400.00
13/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	3959	4	3959	4	0.00
13/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	2771	3	2771	3	0.00
13/09/2022	2037 On 03-August-23			Bond Future	11.61	79.3869	11.6094	79.3869	0.00
13/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	5802	6	5802	6	0.00
13/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	5767	6	5767	6	0.00
13/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	5733	6	5733	6	0.00
13/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	2911	3	2911	3	0.00
13/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	2892	3	2892	3	0.00
13/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	2873	3	2873	3	0.00
13/09/2022	2037 On 02-November-23			Bond Future	11.74	80.8829	11.7399	80.8829	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
13/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	4055	4	4055	4	0.00
13/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	4027	4	4027	4	0.00
13/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	4082	4	4082	4	0.00
13/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	5095	5	5095	5	0.00
13/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	5066	5	5066	5	0.00
13/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	5037	5	5037	5	0.00
13/09/2022	2038 On 03-November-22			Bond Future	130.28	129.9211	130.2822	129.9211	5,473.00
13/09/2022	2038 On 02-February-23			Bond Future	130.72	130.3459	130.7231	130.3459	0.00
13/09/2022	2038 On 04-May-23			Bond Future	133.23	132.8492	133.2321	132.8492	0.00
13/09/2022	2038 On 03-August-23			Bond Future	133.85	133.4985	133.8502	133.4985	0.00
13/09/2022	2038 On 02-November-23			Bond Future	136.43	136.0448	136.4311	136.0448	0.00
13/09/2022	2040 On 03-November-22			Bond Future	11.33	85.0448	11.3259	85.0448	52,377.00
13/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	23	0	23	0	0.00
13/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	2308	2	2308	2	0.00
13/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	204	0	204	0	1,600.00
13/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	1963	2	1963	2	0.00
13/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	420	0	420	0	0.00
13/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	1578	2	1578	2	1,600.00
13/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	298	0	298	0	1,078.00
13/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	4601	5	4601	5	0.00
13/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	7313	7	7313	7	0.00
13/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	1890	2	1890	2	0.00
13/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	1926	2	1926	2	0.00
13/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	1268	1	1268	1	1,078.00
13/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	2089	2	2089	2	0.00
13/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	1422	1	1422	1	0.00
13/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	414	0	414	0	0.00
13/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	5117	5	5117	5	0.00
13/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	1746	2	1746	2	0.00
13/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	3934	4	3934	4	0.00
13/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	4507	4	4507	4	0.00
13/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	1193	1	1193	1	0.00
13/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	123	0	123	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
13/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	1477	1	1477	1	0.00
13/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	1449	1	1449	1	0.00
13/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	8588	9	8588	9	0.00
13/09/2022	2040 On 02-February-23			Bond Future	11.45	82.0601	11.4541	82.0601	64,540.00
13/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	5288	5	5288	5	0.00
13/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	1849	2	1849	2	0.00
13/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	1875	2	1875	2	0.00
13/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	415	0	415	0	388.00
13/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	391	0	391	0	0.00
13/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	6026	6	6026	6	0.00
13/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	6158	6	6158	6	0.00
13/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	1901	2	1901	2	0.00
13/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	2091	2	2091	2	621.00
13/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	1438	1	1438	1	0.00
13/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	1507	2	1507	2	388.00
13/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	4738	5	4738	5	0.00
13/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	3794	4	3794	4	0.00
13/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	1522	2	1522	2	621.00
13/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	4065	4	4065	4	0.00
13/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	1228	1	1228	1	388.00
13/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	1268	1	1268	1	0.00
13/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	9140	9	9140	9	0.00
13/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	8942	9	8942	9	0.00
13/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	4872	5	4872	5	0.00
13/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	4105	4	4105	4	0.00
13/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	4145	4	4145	4	0.00
13/09/2022	2040 On 04-May-23			Bond Future	11.58	83.6195	11.5769	83.6195	0.00
13/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	11380	11	11380	11	0.00
13/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	3302	3	3302	3	0.00
13/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	3490	4	3490	4	486.00
13/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	1564	2	1564	2	486.00
13/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1964	2	1964	2	388.00
13/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	3272	3	3272	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
13/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	779	1	779	1	388.00
13/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	8496	9	8496	9	0.00
13/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	3333	3	3333	3	0.00
13/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	4257	4	4257	4	0.00
13/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	7121	7	7121	7	0.00
13/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	1510	1	1510	1	388.00
13/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	910	1	910	1	486.00
13/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	10339	10	10339	10	0.00
13/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	4322	4	4322	4	0.00
13/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	6224	6	6224	6	0.00
13/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	4098	4	4098	4	0.00
13/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	4289	4	4289	4	0.00
13/09/2022	2040 On 03-August-23			Bond Future	11.70	80.7654	11.7008	80.7654	0.00
13/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	6242	6	6242	6	0.00
13/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	6205	6	6205	6	0.00
13/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	6279	6	6279	6	0.00
13/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	3142	3	3142	3	0.00
13/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	3183	3	3183	3	0.00
13/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	3162	3	3162	3	0.00
13/09/2022	2040 On 02-November-23			Bond Future	11.83	82.2874	11.8268	82.2874	0.00
13/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	4272	4	4272	4	0.00
13/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	4243	4	4243	4	0.00
13/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	4214	4	4214	4	0.00
13/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	5718	6	5718	6	0.00
13/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	5653	6	5653	6	0.00
13/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	5685	6	5685	6	0.00
13/09/2022	2044 On 03-November-22			Bond Future	11.31	82.0573	11.3056	82.0573	73,454.00
13/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	2000	2	2000	2	0.00
13/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	2038	2	2038	2	0.00
13/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	25	0	25	0	0.00
13/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	220	0	220	0	1,900.00
13/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	451	0	451	0	0.00
13/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	2076	2	2076	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
13/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	1675	2	1675	2	1,900.00
13/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	1712	2	1712	2	0.00
13/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	1417	1	1417	1	0.00
13/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	1389	1	1389	1	0.00
13/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	3921	4	3921	4	0.00
13/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	5133	5	5133	5	0.00
13/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	8728	9	8728	9	0.00
13/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	1444	1	1444	1	0.00
13/09/2022	2044 On 02-February-23			Bond Future	11.43	79.1444	11.4255	79.1444	33,819.00
13/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	2123	2	2123	2	0.00
13/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	5207	5	5207	5	0.00
13/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	2094	2	2094	2	0.00
13/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	2066	2	2066	2	0.00
13/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	3960	4	3960	4	0.00
13/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	3921	4	3921	4	0.00
13/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	1613	2	1613	2	4,000.00
13/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	3882	4	3882	4	0.00
13/09/2022	2044 On 04-May-23			Bond Future	11.54	80.6485	11.5400	80.6485	0.00
13/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	5563	6	5563	6	0.00
13/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	4617	5	4617	5	0.00
13/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	3511	4	3511	4	0.00
13/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	3478	4	3478	4	0.00
13/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	3446	4	3446	4	0.00
13/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	4252	4	4252	4	0.00
13/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	3294	3	3294	3	4,115.00
13/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	4285	4	4285	4	0.00
13/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	4219	4	4219	4	0.00
13/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	2711	3	2711	3	4,115.00
13/09/2022	2044 On 03-August-23			Bond Future	11.66	77.8608	11.6551	77.8608	0.00
13/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	6346	6	6346	6	0.00
13/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	6271	6	6271	6	0.00
13/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	6309	6	6309	6	0.00
13/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	3242	3	3242	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
13/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	3263	3	3263	3	0.00
13/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	3220	3	3220	3	0.00
13/09/2022	2044 On 02-November-23			Bond Future	11.77	79.3280	11.7717	79.3280	0.00
13/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	4369	4	4369	4	0.00
13/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	4399	4	4399	4	0.00
13/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	4430	5	4430	5	0.00
13/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	5693	6	5693	6	0.00
13/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	5726	6	5726	6	0.00
13/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	5759	6	5759	6	0.00
13/09/2022	2046 On 03-November-22			Bond Future	116.60	116.7526	116.5954	116.7526	16,413.00
13/09/2022	2046 On 02-February-23			Bond Future	118.72	118.8699	118.7186	118.8699	0.00
13/09/2022	2046 On 04-May-23			Bond Future	118.94	119.0909	118.9353	119.0909	0.00
13/09/2022	2046 On 03-August-23			Bond Future	121.28	121.4707	121.2770	121.4707	0.00
13/09/2022	2046 On 02-November-23			Bond Future	121.48	121.6480	121.4760	121.6480	0.00
13/09/2022	2050 On 03-November-22			Bond Future	119.99	119.7384	119.9926	119.7384	12,414.00
13/09/2022	2050 On 02-February-23			Bond Future	120.03	119.7631	120.0308	119.7631	0.00
13/09/2022	2050 On 04-May-23			Bond Future	122.33	122.0632	122.3346	122.0632	0.00
13/09/2022	2050 On 03-August-23			Bond Future	122.52	122.2756	122.5166	122.2756	0.00
13/09/2022	2050 On 02-November-23			Bond Future	124.88	124.6080	124.8792	124.6080	0.00
13/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	AL37 On 03-November-22			Index Future	833.06	835.7720	833.0550	835.7720	0.00
13/09/2022	AL37 On 02-February-23			Index Future	848.00	850.7030	847.9970	850.7030	0.00
13/09/2022	AL37 On 04-May-23			Index Future	864.06	866.8210	864.0550	866.8210	0.00
13/09/2022	AL37 On 03-August-23			Index Future	880.86	883.9280	880.8560	883.9280	0.00
13/09/2022	AL37 On 02-November-23			Index Future	897.65	900.6030	897.6520	900.6030	0.00
13/09/2022	AL7T On 03-November-22			Index Future	965.27	966.7460	965.2690	966.7460	0.00
13/09/2022	AL7T On 02-February-23			Index Future	982.58	984.0160	982.5830	984.0160	0.00
13/09/2022	AL7T On 04-May-23			Index Future	1001.19	1002.6610	1001.1890	1002.6610	0.00
13/09/2022	AL7T On 03-August-23			Index Future	1020.66	1022.4480	1020.6570	1022.4480	0.00
13/09/2022	AL7T On 02-November-23			Index Future	1040.12	1041.7360	1040.1180	1041.7360	0.00
13/09/2022	ALBI On 03-November-22			Index Future	848.83	850.3760	848.8300	850.3760	135.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2022	ALBI On 02-February-23			Index Future	864.06	865.5680	864.0550	865.5680	0.00
13/09/2022	ALBI On 04-May-23			Index Future	880.42	881.9680	880.4170	881.9680	0.00
13/09/2022	ALBI On 03-August-23			Index Future	897.54	899.3740	897.5360	899.3740	0.00
13/09/2022	ALBI On 02-November-23			Index Future	914.65	916.3400	914.6500	916.3400	0.00
13/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/09/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2022	ES33 On 03-November-22			Bond Future	12.06	74.0203	12.0626	74.0203	0.00
13/09/2022	ES33 On 02-February-23			Bond Future	12.25	75.3625	12.2453	75.3625	350.00
13/09/2022	ES33 On 04-May-23			Bond Future	12.42	73.0174	12.4167	73.0174	0.00
13/09/2022	ES33 On 03-August-23			Bond Future	12.59	74.4781	12.5870	74.4781	0.00
13/09/2022	ES33 On 02-November-23			Bond Future	12.78	72.1063	12.7764	72.1063	0.00
13/09/2022	ES42 On 03-November-22			Bond Future	12.35	72.2669	12.3511	72.2669	0.00
13/09/2022	ES42 On 02-February-23			Bond Future	12.51	73.5793	12.5102	73.5793	4,769.00
13/09/2022	ES42 On 04-May-23			Bond Future	12.67	70.7306	12.6661	70.7306	0.00
13/09/2022	ES42 On 03-August-23			Bond Future	12.82	72.1473	12.8165	72.1473	0.00
13/09/2022	ES42 On 02-November-23			Bond Future	12.98	69.2611	12.9829	69.2611	0.00
13/09/2022	GOVI On 03-November-22			GOVI	837.05	838.5670	837.0500	838.5670	884.00
13/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	166200	18	166200	18	0.00
13/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	166300	18	166300	18	0.00
13/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	166400	18	166400	18	0.00
13/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 02-February-23			GOVI	852.06	853.5480	852.0640	853.5480	0.00
13/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	12240	3	12240	3	0.00
13/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	12440	3	12440	3	0.00
13/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	12340	3	12340	3	0.00
13/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 04-May-23			GOVI	868.20	869.7200	868.1990	869.7200	0.00
13/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	153190	17	153190	17	0.00
13/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	153390	17	153390	17	0.00
13/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	153290	17	153290	17	0.00
13/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 03-August-23			GOVI	885.08	886.8840	885.0810	886.8840	0.00
13/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	478510	50	478510	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
13/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	478710	50	478710	50	0.00
13/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	478610	50	478610	50	0.00
13/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 02-November-23			GOVI	901.96	903.6150	901.9570	903.6150	0.00
13/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	161570	18	161570	18	0.00
13/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	161470	18	161470	18	0.00
13/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	161370	18	161370	18	0.00
13/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
13/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
13/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/09/2022	IGOV On 03-November-22			Index Future	326.32	326.1470	326.3180	326.1470	704.00
13/09/2022	IGOV On 02-February-23			Index Future	332.25	332.0530	332.2510	332.0530	0.00
13/09/2022	IGOV On 04-May-23			Index Future	338.62	338.4230	338.6210	338.4230	0.00
13/09/2022	IGOV On 03-August-23			Index Future	345.28	345.1780	345.2820	345.1780	0.00
13/09/2022	IGOV On 02-November-23			Index Future	351.94	351.7650	351.9400	351.7650	0.00
13/09/2022	IS05 On 20-September-22			Interest Rate Swap	93.50	93.5000	93.5000	93.5000	0.00
13/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
13/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
13/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
13/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
13/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/09/2022	JBAF On 21-September-22			Jibar Tradeable Future	5.83	94.1750	5.8250	94.1750	0.00
13/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.56	93.4950	6.5550	93.4950	0.00
13/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.64	93.4100	6.6400	93.4100	0.00
13/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.26	92.7950	7.2550	92.7950	68.00
13/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.32	92.7200	7.3200	92.7200	0.00
13/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.71	92.3500	7.7100	92.3500	0.00
13/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.78	92.2700	7.7800	92.2700	0.00
13/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.08	91.9750	8.0750	91.9750	0.00
13/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.13	91.9250	8.1250	91.9250	75.00
13/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.12	91.9200	8.1200	91.9200	272.00
13/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.11	91.9300	8.1100	91.9300	0.00
13/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.09	91.9550	8.0850	91.9550	0.00
13/09/2022	R023 On 03-November-22			Bond Future	7.15	101.6350	7.1472	101.6350	23,874.00
13/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
13/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
13/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
13/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	272	0	272	0	0.00
13/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	275	0	275	0	0.00
13/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	268	0	268	0	0.00
13/09/2022	R035 On 03-November-22			Bond Future	11.09	87.0910	11.0899	87.0910	61,662.00
13/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	17	0	17	0	582.00
13/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	143	0	143	0	976.00
13/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	1676	2	1676	2	0.00
13/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	1644	2	1644	2	0.00
13/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	388	0	388	0	0.00
13/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	1709	2	1709	2	0.00
13/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	8761	9	8761	9	0.00
13/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	1223	1	1223	1	0.00
13/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	1395	1	1395	1	976.00
13/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	1817	2	1817	2	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	39	0	39	0	976.00
13/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	1354	1	1354	1	0.00
13/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	3549	3	3549	3	582.00
13/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	1407	1	1407	1	0.00
13/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	1380	1	1380	1	0.00
13/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	1632	2	1632	2	0.00
13/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	5011	5	5011	5	0.00
13/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	8037	8	8037	8	0.00
13/09/2022	R035 On 02-February-23			Bond Future	11.23	88.6489	11.2322	88.6489	106,331.00
13/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	5375	5	5375	5	0.00
13/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	10784	11	10784	11	0.00
13/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	2111	2	2111	2	976.00
13/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	2138	2	2138	2	0.00
13/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	1631	2	1631	2	0.00
13/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	661	1	661	1	976.00
13/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	1166	1	1166	1	388.00
13/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	1654	2	1654	2	0.00
13/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	5213	5	5213	5	0.00
13/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	1678	2	1678	2	0.00
13/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	1205	1	1205	1	0.00
13/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	1092	1	1092	1	0.00
13/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	283	0	283	0	0.00
13/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	307	0	307	0	388.00
13/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	260	0	260	0	582.00
13/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	9101	9	9101	9	0.00
13/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	8617	9	8617	9	0.00
13/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	4870	5	4870	5	0.00
13/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	4698	5	4698	5	0.00
13/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	4614	5	4614	5	582.00
13/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	6316	6	6316	6	0.00
13/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	3753	4	3753	4	0.00
13/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	303	0	303	0	976.00
13/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	3790	4	3790	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
13/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	8858	9	8858	9	0.00
13/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	3827	4	3827	4	0.00
13/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	3144	3	3144	3	582.00
13/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	3176	3	3176	3	0.00
13/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	1196	1	1196	1	388.00
13/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	1249	1	1249	1	0.00
13/09/2022	R035 On 04-May-23			Bond Future	11.36	85.8302	11.3592	85.8302	0.00
13/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	2969	3	2969	3	0.00
13/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	1269	1	1269	1	491.00
13/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	616	1	616	1	388.00
13/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	7328	7	7328	7	0.00
13/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	2833	3	2833	3	491.00
13/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	2914	3	2914	3	0.00
13/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	2942	3	2942	3	0.00
13/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	1554	2	1554	2	388.00
13/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	10277	10	10277	10	0.00
13/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	782	1	782	1	491.00
13/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	6026	6	6026	6	0.00
13/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	1394	1	1394	1	388.00
13/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	3765	4	3765	4	0.00
13/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	9839	10	9839	10	0.00
13/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	6850	7	6850	7	0.00
13/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	3917	4	3917	4	0.00
13/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	3825	4	3825	4	0.00
13/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	3795	4	3795	4	0.00
13/09/2022	R035 On 03-August-23			Bond Future	11.49	87.5277	11.4852	87.5277	0.00
13/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	5595	6	5595	6	0.00
13/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	5629	6	5629	6	0.00
13/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	5663	6	5663	6	0.00
13/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	2867	3	2867	3	0.00
13/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	2886	3	2886	3	0.00
13/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	2905	3	2905	3	0.00
13/09/2022	R035 On 02-November-23			Bond Future	11.63	84.6774	11.6277	84.6774	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
13/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	3874	4	3874	4	0.00
13/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	3823	4	3823	4	0.00
13/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	3848	4	3848	4	0.00
13/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	4990	5	4990	5	0.00
13/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	5020	5	5020	5	0.00
13/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	4960	5	4960	5	0.00
13/09/2022	R186 On 03-November-22			Bond Future	8.94	109.6168	8.9440	109.6168	63,582.00
13/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	60	0	60	0	4,310.00
13/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	235	0	235	0	0.00
13/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	707	1	707	1	0.00
13/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	218	0	218	0	0.00
13/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	226	0	226	0	0.00
13/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	1650	1	1650	1	0.00
13/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	826	1	826	1	4,310.00
13/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	1678	1	1678	1	0.00
13/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	1623	1	1623	1	0.00
13/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	2593	2	2593	2	0.00
13/09/2022	R186 On 02-February-23			Bond Future	9.08	106.2799	9.0756	106.2799	0.00
13/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	467	1	467	1	0.00
13/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	459	1	459	1	0.00
13/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	451	1	451	1	0.00
13/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	2978	3	2978	3	0.00
13/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	2952	3	2952	3	0.00
13/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	2926	3	2926	3	0.00
13/09/2022	R186 On 04-May-23			Bond Future	9.19	108.2978	9.1938	108.2978	0.00
13/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	1142	1	1142	1	0.00
13/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	1129	1	1129	1	0.00
13/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	1154	1	1154	1	0.00
13/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	2276	2	2276	2	0.00
13/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	2295	2	2295	2	0.00
13/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	2257	2	2257	2	0.00
13/09/2022	R186 On 03-August-23			Bond Future	9.31	105.1358	9.3090	105.1358	0.00
13/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	2678	3	2678	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
13/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	2640	3	2640	3	0.00
13/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	2659	3	2659	3	0.00
13/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	1419	1	1419	1	0.00
13/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	1429	1	1429	1	0.00
13/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	1410	1	1410	1	0.00
13/09/2022	R186 On 02-November-23			Bond Future	9.46	107.1176	9.4569	107.1176	0.00
13/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1918	2	1918	2	0.00
13/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1903	2	1903	2	0.00
13/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1933	2	1933	2	0.00
13/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2087	2	2087	2	0.00
13/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2110	2	2110	2	0.00
13/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2098	2	2098	2	0.00
13/09/2022	R197 On 03-November-22			Bond Future	339.06	339.1129	339.0608	339.1129	831.00
13/09/2022	R197 On 02-February-23			Bond Future	336.31	336.3388	336.3106	336.3388	0.00
13/09/2022	R197 On 04-May-23			Bond Future	342.77	342.7988	342.7657	342.7988	0.00
13/09/2022	R197 On 03-August-23			Bond Future	340.27	340.4037	340.2712	340.4037	0.00
13/09/2022	R197 On 02-November-23			Bond Future	346.83	346.8962	346.8324	346.8962	0.00
13/09/2022	R202 On 03-November-22			Bond Future	251.30	251.2235	251.2985	251.2235	6,148.00
13/09/2022	R202 On 02-February-23			Bond Future	251.13	251.0392	251.1340	251.0392	460.00
13/09/2022	R202 On 04-May-23			Bond Future	255.95	255.8599	255.9535	255.8599	0.00
13/09/2022	R202 On 03-August-23			Bond Future	256.08	256.0612	256.0824	256.0612	0.00
13/09/2022	R202 On 02-November-23			Bond Future	261.02	260.9455	261.0206	260.9455	0.00
13/09/2022	R209 On 03-November-22			Bond Future	11.08	67.5065	11.0784	67.5065	20,285.00
13/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	36	0	36	0	7,750.00
13/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	1167	1	1167	1	0.00
13/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	2703	3	2703	3	0.00
13/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	274	0	274	0	0.00
13/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	1117	1	1117	1	0.00
13/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	1142	1	1142	1	0.00
13/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	1	0	1	0	6,000.00
13/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	3	0	3	0	0.00
13/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	1193	1	1193	1	0.00
13/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	4734	5	4734	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
13/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	177	0	177	0	7,750.00
13/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	1445	1	1445	1	0.00
13/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	3378	3	3378	3	0.00
13/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	8964	9	8964	9	0.00
13/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	10531	10	10531	10	0.00
13/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	1499	1	1499	1	0.00
13/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	1526	1	1526	1	6,000.00
13/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	561	1	561	1	0.00
13/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	1472	1	1472	1	0.00
13/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	5987	6	5987	6	6,000.00
13/09/2022	R209 On 02-February-23			Bond Future	11.20	68.7146	11.2009	68.7146	2,066.00
13/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	1362	1	1362	1	0.00
13/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	1322	1	1322	1	0.00
13/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	1342	1	1342	1	0.00
13/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	3454	3	3454	3	0.00
13/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	3522	3	3522	3	0.00
13/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	3488	3	3488	3	0.00
13/09/2022	R209 On 04-May-23			Bond Future	11.32	66.8678	11.3154	66.8678	1,250.00
13/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	6772	7	6772	7	0.00
13/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	2234	2	2234	2	0.00
13/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	2494	3	2494	3	0.00
13/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	2446	3	2446	3	0.00
13/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	2470	3	2470	3	0.00
13/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	694	1	694	1	7,500.00
13/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	7788	8	7788	8	0.00
13/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	3564	3	3564	3	0.00
13/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	3591	4	3591	4	0.00
13/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	3537	3	3537	3	0.00
13/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	3845	4	3845	4	7,500.00
13/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1179	1	1179	1	7,500.00
13/09/2022	R209 On 03-August-23			Bond Future	11.43	68.1905	11.4263	68.1905	0.00
13/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	4997	5	4997	5	0.00
13/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	4937	5	4937	5	0.00

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13/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	4967	5	4967	5	0.00
13/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	2478	2	2478	2	0.00
13/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	2511	2	2511	2	0.00
13/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	2494	2	2494	2	0.00
13/09/2022	R209 On 02-November-23			Bond Future	11.55	66.3264	11.5484	66.3264	0.00
13/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	3452	4	3452	4	0.00
13/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	3405	3	3405	3	0.00
13/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	3428	4	3428	4	0.00
13/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	4452	4	4452	4	0.00
13/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	4478	4	4478	4	0.00
13/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	4426	4	4426	4	0.00
13/09/2022	R210 On 03-November-22			Bond Future	231.62	231.4445	231.6222	231.4445	732.00
13/09/2022	R210 On 02-February-23			Bond Future	235.84	235.6416	235.8398	235.6416	300.00
13/09/2022	R210 On 04-May-23			Bond Future	237.24	237.0409	237.2403	237.0409	0.00
13/09/2022	R210 On 03-August-23			Bond Future	241.91	241.7769	241.9103	241.7769	0.00
13/09/2022	R210 On 02-November-23			Bond Future	243.33	243.1455	243.3319	243.1455	0.00
13/09/2022	R213 On 03-November-22			Bond Future	10.62	81.7866	10.6154	81.7866	34,070.00
13/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	2	0	2	0	200.00
13/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	68	0	68	0	0.00
13/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	626	1	626	1	0.00
13/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	304	0	304	0	0.00
13/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	121	0	121	0	0.00
13/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	3	0	3	0	476.00
13/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	589	1	589	1	0.00
13/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	607	1	607	1	0.00
13/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	571	1	571	1	0.00
13/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	1740	2	1740	2	200.00
13/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	1680	2	1680	2	0.00
13/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	1710	2	1710	2	0.00
13/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	7108	7	7108	7	0.00
13/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	3194	3	3194	3	200.00
13/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	2345	2	2345	2	476.00
13/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	1651	2	1651	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
13/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	3838	4	3838	4	476.00
13/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	7424	7	7424	7	0.00
13/09/2022	R213 On 02-February-23			Bond Future	10.76	83.2496	10.7635	83.2496	0.00
13/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	1319	1	1319	1	912.00
13/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	977	1	977	1	0.00
13/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	178	0	178	0	476.00
13/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	964	1	964	1	0.00
13/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	990	1	990	1	0.00
13/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	1179	1	1179	1	0.00
13/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	6640	7	6640	7	0.00
13/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	728	1	728	1	0.00
13/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	372	0	372	0	912.00
13/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	3525	3	3525	3	0.00
13/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	2871	3	2871	3	0.00
13/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	3108	3	3108	3	476.00
13/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	3560	3	3560	3	0.00
13/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	8000	8	8000	8	0.00
13/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	4288	4	4288	4	476.00
13/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	3491	3	3491	3	0.00
13/09/2022	R213 On 04-May-23			Bond Future	10.90	81.2792	10.8957	81.2792	0.00
13/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	2237	2	2237	2	0.00
13/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	2217	2	2217	2	0.00
13/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	2259	2	2259	2	0.00
13/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	2915	3	2915	3	0.00
13/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	2963	3	2963	3	0.00
13/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	2939	3	2939	3	0.00
13/09/2022	R213 On 03-August-23			Bond Future	11.03	82.8862	11.0274	82.8862	0.00
13/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	4510	5	4510	5	0.00
13/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	4482	5	4482	5	0.00
13/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	4538	5	4538	5	0.00
13/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	1976	2	1976	2	0.00
13/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	1990	2	1990	2	0.00
13/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	1962	2	1962	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
13/09/2022	R213 On 02-November-23			Bond Future	11.18	80.8993	11.1809	80.8993	0.00
13/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	3169	3	3169	3	0.00
13/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	3146	3	3146	3	0.00
13/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	3191	3	3191	3	0.00
13/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	3407	3	3407	3	0.00
13/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	3448	3	3448	3	0.00
13/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	3427	3	3427	3	0.00
13/09/2022	R214 On 03-November-22			Bond Future	11.22	64.9299	11.2243	64.9299	25,440.00
13/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	1786	2	1786	2	0.00
13/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	1754	2	1754	2	0.00
13/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	1722	2	1722	2	0.00
13/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	1053	1	1053	1	0.00
13/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	1074	1	1074	1	0.00
13/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	1096	1	1096	1	0.00
13/09/2022	R214 On 02-February-23			Bond Future	11.34	66.0914	11.3428	66.0914	64,507.00
13/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	1801	2	1801	2	0.00
13/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	1753	2	1753	2	0.00
13/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	1777	2	1777	2	0.00
13/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	3210	3	3210	3	0.00
13/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	3241	3	3241	3	0.00
13/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	3178	3	3178	3	0.00
13/09/2022	R214 On 04-May-23			Bond Future	11.45	64.0492	11.4478	64.0492	0.00
13/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	2966	3	2966	3	0.00
13/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	2912	3	2912	3	0.00
13/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	2939	3	2939	3	0.00
13/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	3352	3	3352	3	0.00
13/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	3378	3	3378	3	0.00
13/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	3325	3	3325	3	0.00
13/09/2022	R214 On 03-August-23			Bond Future	11.55	65.3157	11.5507	65.3157	0.00
13/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	5566	6	5566	6	0.00
13/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	5502	6	5502	6	0.00
13/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	5534	6	5534	6	0.00
13/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	2532	2	2532	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
13/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	2549	3	2549	3	0.00
13/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	2516	2	2516	2	0.00
13/09/2022	R214 On 02-November-23			Bond Future	11.67	63.2510	11.6656	63.2510	0.00
13/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	3585	4	3585	4	0.00
13/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	3634	4	3634	4	0.00
13/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	3609	4	3609	4	0.00
13/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	4677	5	4677	5	0.00
13/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	4705	5	4705	5	0.00
13/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	4649	5	4649	5	0.00
13/09/2022	R248 On 03-November-22			Bond Future	11.22	81.1385	11.2209	81.1385	251,983.00
13/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	22	0	22	0	0.00
13/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	4829	5	4829	5	0.00
13/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	2013	2	2013	2	950.00
13/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	2052	2	2052	2	0.00
13/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	297	0	297	0	950.00
13/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	2091	2	2091	2	0.00
13/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	1645	2	1645	2	0.00
13/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	424	0	424	0	0.00
13/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	4135	4	4135	4	0.00
13/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	1788	2	1788	2	0.00
13/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	1475	1	1475	1	0.00
13/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	1446	1	1446	1	0.00
13/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	4755	5	4755	5	0.00
13/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	408	0	408	0	0.00
13/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	9213	9	9213	9	0.00
13/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	1418	1	1418	1	0.00
13/09/2022	R248 On 02-February-23			Bond Future	11.33	82.6268	11.3332	82.6268	0.00
13/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	2308	2	2308	2	2,700.00
13/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	2186	2	2186	2	0.00
13/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	743	1	743	1	2,700.00
13/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	2217	2	2217	2	0.00
13/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	2247	2	2247	2	0.00
13/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	3983	4	3983	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
13/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	3905	4	3905	4	0.00
13/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	4022	4	4022	4	0.00
13/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	7483	7	7483	7	0.00
13/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	4062	4	4062	4	0.00
13/09/2022	R248 On 04-May-23			Bond Future	11.44	79.7382	11.4402	79.7382	0.00
13/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	3568	4	3568	4	0.00
13/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	3602	4	3602	4	0.00
13/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	3635	4	3635	4	0.00
13/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	4236	4	4236	4	0.00
13/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	4269	4	4269	4	0.00
13/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	4303	4	4303	4	0.00
13/09/2022	R248 On 03-August-23			Bond Future	11.55	81.2777	11.5481	81.2777	0.00
13/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	6679	7	6679	7	0.00
13/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	6718	7	6718	7	0.00
13/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	6757	7	6757	7	0.00
13/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	3249	3	3249	3	0.00
13/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	3270	3	3270	3	0.00
13/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	3291	3	3291	3	0.00
13/09/2022	R248 On 02-November-23			Bond Future	11.66	78.3923	11.6591	78.3923	0.00
13/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	4612	5	4612	5	0.00
13/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	4550	5	4550	5	0.00
13/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	4581	5	4581	5	0.00
13/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	5706	6	5706	6	0.00
13/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	5776	6	5776	6	0.00
13/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	5741	6	5741	6	0.00