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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
23/09/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	2025 On 03-November-22			Bond Future	166.99	167.2113	166.9854	167.2113	7,188.00
23/09/2022	2025 On 02-February-23			Bond Future	168.39	168.6286	168.3946	168.6286	1,936.00
23/09/2022	2025 On 04-May-23			Bond Future	171.89	172.1344	171.8938	172.1344	0.00
23/09/2022	2025 On 03-August-23			Bond Future	173.75	173.9940	173.7456	173.9940	0.00
23/09/2022	2025 On 02-November-23			Bond Future	177.30	177.5491	177.2958	177.5491	0.00
23/09/2022	2029 On 03-November-22			Bond Future	121.73	121.6956	121.7280	121.6956	1,099.00
23/09/2022	2029 On 02-February-23			Bond Future	124.00	123.9715	124.0028	123.9715	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
23/09/2022	2029 On 04-May-23			Bond Future	125.27	125.2436	125.2727	125.2436	0.00
23/09/2022	2029 On 03-August-23			Bond Future	127.92	127.8856	127.9150	127.8856	0.00
23/09/2022	2029 On 02-November-23			Bond Future	129.17	129.1456	129.1734	129.1456	0.00
23/09/2022	2030 On 03-November-22			Bond Future	10.85	89.2808	10.8459	89.2808	63,268.00
23/09/2022	2030 On 03-November-22	10.08	Call	Bond Future	79	0	79	0	0.00
23/09/2022	2030 On 03-November-22	10.09	Call	Bond Future	83	0	83	0	0.00
23/09/2022	2030 On 03-November-22	10.20	Call	Bond Future	149	0	149	0	500.00
23/09/2022	2030 On 03-November-22	11.57	Call	Bond Future	3482	4	3482	4	0.00
23/09/2022	2030 On 03-November-22	9.70	Call	Bond Future	3	0	3	0	500.00
23/09/2022	2030 On 03-November-22	10.10	Call	Bond Future	88	0	88	0	0.00
23/09/2022	2030 On 03-November-22	10.10	Put	Bond Future	3508	3	3508	3	0.00
23/09/2022	2030 On 03-November-22	10.20	Put	Bond Future	3100	2	3100	2	0.00
23/09/2022	2030 On 03-November-22	9.70	Put	Bond Future	5328	4	5328	4	0.00
23/09/2022	2030 On 03-November-22	11.57	Put	Bond Future	320	0	320	0	500.00
23/09/2022	2030 On 03-November-22	10.09	Put	Bond Future	3550	3	3550	3	0.00
23/09/2022	2030 On 03-November-22	10.08	Put	Bond Future	3592	3	3592	3	0.00
23/09/2022	2030 On 02-February-23			Bond Future	11.01	86.9230	11.0083	86.9230	5,200.00
23/09/2022	2030 On 02-February-23	11.55	Call	Bond Future	3499	4	3499	4	5,000.00
23/09/2022	2030 On 02-February-23	11.12	Call	Bond Future	2332	3	2332	3	0.00
23/09/2022	2030 On 02-February-23	11.16	Call	Bond Future	2432	3	2432	3	0.00
23/09/2022	2030 On 02-February-23	10.01	Call	Bond Future	504	1	504	1	0.00
23/09/2022	2030 On 02-February-23	9.83	Call	Bond Future	368	1	368	1	388.00
23/09/2022	2030 On 02-February-23	8.81	Call	Bond Future	64	0	64	0	102.00
23/09/2022	2030 On 02-February-23	9.08	Call	Bond Future	104	0	104	0	388.00
23/09/2022	2030 On 02-February-23	9.94	Call	Bond Future	447	1	447	1	0.00
23/09/2022	2030 On 02-February-23	9.79	Call	Bond Future	342	1	342	1	0.00
23/09/2022	2030 On 02-February-23	11.35	Call	Bond Future	2931	4	2931	4	5,000.00
23/09/2022	2030 On 02-February-23	9.99	Call	Bond Future	487	1	487	1	0.00
23/09/2022	2030 On 02-February-23	10.00	Call	Bond Future	495	1	495	1	0.00
23/09/2022	2030 On 02-February-23	9.80	Call	Bond Future	348	1	348	1	0.00
23/09/2022	2030 On 02-February-23	9.20	Call	Bond Future	128	0	128	0	0.00
23/09/2022	2030 On 02-February-23	9.04	Call	Bond Future	97	0	97	0	0.00
23/09/2022	2030 On 02-February-23	9.66	Call	Bond Future	275	0	275	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2022	2030 On 02-February-23	9.66	Put	Bond Future	6379	5	6379	5	102.00
23/09/2022	2030 On 02-February-23	8.81	Put	Bond Future	10301	9	10301	9	0.00
23/09/2022	2030 On 02-February-23	9.04	Put	Bond Future	9193	8	9193	8	0.00
23/09/2022	2030 On 02-February-23	9.08	Put	Bond Future	9003	8	9003	8	0.00
23/09/2022	2030 On 02-February-23	9.20	Put	Bond Future	8440	7	8440	7	0.00
23/09/2022	2030 On 02-February-23	9.94	Put	Bond Future	5239	4	5239	4	102.00
23/09/2022	2030 On 02-February-23	10.01	Put	Bond Future	4972	4	4972	4	0.00
23/09/2022	2030 On 02-February-23	11.35	Put	Bond Future	1466	1	1466	1	0.00
23/09/2022	2030 On 02-February-23	11.16	Put	Bond Future	1777	1	1777	1	388.00
23/09/2022	2030 On 02-February-23	9.79	Put	Bond Future	5834	5	5834	5	0.00
23/09/2022	2030 On 02-February-23	9.83	Put	Bond Future	5673	5	5673	5	0.00
23/09/2022	2030 On 02-February-23	9.80	Put	Bond Future	5793	5	5793	5	0.00
23/09/2022	2030 On 02-February-23	9.99	Put	Bond Future	5048	4	5048	4	0.00
23/09/2022	2030 On 02-February-23	10.00	Put	Bond Future	5010	4	5010	4	0.00
23/09/2022	2030 On 02-February-23	11.12	Put	Bond Future	1850	1	1850	1	0.00
23/09/2022	2030 On 02-February-23	11.55	Put	Bond Future	1192	1	1192	1	0.00
23/09/2022	2030 On 04-May-23			Bond Future	11.14	88.7138	11.1445	88.7138	0.00
23/09/2022	2030 On 04-May-23	12.57	Call	Bond Future	6631	8	6631	8	0.00
23/09/2022	2030 On 04-May-23	11.62	Call	Bond Future	3815	5	3815	5	0.00
23/09/2022	2030 On 04-May-23	12.04	Call	Bond Future	5005	6	5005	6	0.00
23/09/2022	2030 On 04-May-23	12.50	Call	Bond Future	6411	7	6411	7	0.00
23/09/2022	2030 On 04-May-23	10.54	Call	Bond Future	1439	2	1439	2	0.00
23/09/2022	2030 On 04-May-23	10.65	Call	Bond Future	1624	2	1624	2	350.00
23/09/2022	2030 On 04-May-23	9.58	Call	Bond Future	438	1	438	1	150.00
23/09/2022	2030 On 04-May-23	11.34	Call	Bond Future	3089	4	3089	4	0.00
23/09/2022	2030 On 04-May-23	10.42	Call	Bond Future	1255	2	1255	2	479.00
23/09/2022	2030 On 04-May-23	10.52	Call	Bond Future	1406	2	1406	2	0.00
23/09/2022	2030 On 04-May-23	10.53	Call	Bond Future	1422	2	1422	2	0.00
23/09/2022	2030 On 04-May-23	9.67	Call	Bond Future	488	1	488	1	479.00
23/09/2022	2030 On 04-May-23	9.78	Call	Bond Future	559	1	559	1	388.00
23/09/2022	2030 On 04-May-23	9.03	Call	Bond Future	218	0	218	0	388.00
23/09/2022	2030 On 04-May-23	10.00	Call	Bond Future	752	1	752	1	1,080.00
23/09/2022	2030 On 04-May-23	10.00	Put	Bond Future	5742	5	5742	5	0.00

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23/09/2022	2030 On 04-May-23	9.03	Put	Bond Future	9727	9	9727	9	0.00
23/09/2022	2030 On 04-May-23	9.58	Put	Bond Future	7351	6	7351	6	0.00
23/09/2022	2030 On 04-May-23	9.78	Put	Bond Future	6551	6	6551	6	0.00
23/09/2022	2030 On 04-May-23	9.67	Put	Bond Future	6985	6	6985	6	0.00
23/09/2022	2030 On 04-May-23	10.53	Put	Bond Future	4057	3	4057	3	0.00
23/09/2022	2030 On 04-May-23	10.52	Put	Bond Future	4085	3	4085	3	0.00
23/09/2022	2030 On 04-May-23	10.42	Put	Bond Future	4372	4	4372	4	0.00
23/09/2022	2030 On 04-May-23	11.34	Put	Bond Future	2272	2	2272	2	150.00
23/09/2022	2030 On 04-May-23	10.65	Put	Bond Future	3736	3	3736	3	0.00
23/09/2022	2030 On 04-May-23	10.54	Put	Bond Future	4030	3	4030	3	0.00
23/09/2022	2030 On 04-May-23	12.50	Put	Bond Future	944	1	944	1	479.00
23/09/2022	2030 On 04-May-23	12.04	Put	Bond Future	1342	1	1342	1	1,080.00
23/09/2022	2030 On 04-May-23	11.62	Put	Bond Future	1845	1	1845	1	388.00
23/09/2022	2030 On 04-May-23	12.57	Put	Bond Future	894	1	894	1	350.00
23/09/2022	2030 On 03-August-23			Bond Future	11.29	86.5596	11.2876	86.5596	0.00
23/09/2022	2030 On 03-August-23	12.59	Call	Bond Future	6337	7	6337	7	0.00
23/09/2022	2030 On 03-August-23	11.36	Call	Bond Future	3032	4	3032	4	0.00
23/09/2022	2030 On 03-August-23	12.89	Call	Bond Future	7238	8	7238	8	0.00
23/09/2022	2030 On 03-August-23	11.34	Call	Bond Future	2986	4	2986	4	0.00
23/09/2022	2030 On 03-August-23	11.35	Call	Bond Future	3009	4	3009	4	0.00
23/09/2022	2030 On 03-August-23	10.40	Call	Bond Future	1267	2	1267	2	1,012.00
23/09/2022	2030 On 03-August-23	10.65	Call	Bond Future	1633	2	1633	2	350.00
23/09/2022	2030 On 03-August-23	10.65	Put	Bond Future	4281	4	4281	4	0.00
23/09/2022	2030 On 03-August-23	11.36	Put	Bond Future	2738	2	2738	2	0.00
23/09/2022	2030 On 03-August-23	11.34	Put	Bond Future	2773	2	2773	2	0.00
23/09/2022	2030 On 03-August-23	12.89	Put	Bond Future	1016	1	1016	1	350.00
23/09/2022	2030 On 03-August-23	10.40	Put	Bond Future	4982	4	4982	4	0.00
23/09/2022	2030 On 03-August-23	12.59	Put	Bond Future	1234	1	1234	1	1,012.00
23/09/2022	2030 On 03-August-23	11.35	Put	Bond Future	2756	2	2756	2	0.00
23/09/2022	2030 On 02-November-23			Bond Future	11.45	88.3091	11.4452	88.3091	0.00
23/09/2022	2030 On 02-November-23	10.82	Call	Bond Future	1843	2	1843	2	0.00
23/09/2022	2030 On 02-November-23	10.81	Call	Bond Future	1827	2	1827	2	0.00
23/09/2022	2030 On 02-November-23	10.80	Call	Bond Future	1810	2	1810	2	0.00

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23/09/2022	2030 On 02-November-23	10.80	Put	Bond Future	4403	4	4403	4	0.00
23/09/2022	2030 On 02-November-23	10.81	Put	Bond Future	4379	4	4379	4	0.00
23/09/2022	2030 On 02-November-23	10.82	Put	Bond Future	4355	4	4355	4	0.00
23/09/2022	2032 On 03-November-22			Bond Future	11.31	84.7537	11.3130	84.7537	170,378.00
23/09/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
23/09/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
23/09/2022	2032 On 03-November-22	11.55	Call	Bond Future	2050	3	2050	3	0.00
23/09/2022	2032 On 03-November-22	12.30	Call	Bond Future	4948	6	4948	6	0.00
23/09/2022	2032 On 03-November-22	10.66	Call	Bond Future	185	0	185	0	0.00
23/09/2022	2032 On 03-November-22	10.67	Call	Bond Future	194	0	194	0	750.00
23/09/2022	2032 On 03-November-22	11.45	Call	Bond Future	1731	3	1731	3	0.00
23/09/2022	2032 On 03-November-22	10.21	Call	Bond Future	13	0	13	0	500.00
23/09/2022	2032 On 03-November-22	10.49	Call	Bond Future	81	0	81	0	0.00
23/09/2022	2032 On 03-November-22	10.56	Call	Bond Future	117	0	117	0	0.00
23/09/2022	2032 On 03-November-22	10.11	Call	Bond Future	5	0	5	0	0.00
23/09/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
23/09/2022	2032 On 03-November-22	10.16	Call	Bond Future	8	0	8	0	0.00
23/09/2022	2032 On 03-November-22	9.92	Call	Bond Future	1	0	1	0	750.00
23/09/2022	2032 On 03-November-22	9.92	Put	Bond Future	7393	6	7393	6	0.00
23/09/2022	2032 On 03-November-22	10.11	Put	Bond Future	6339	5	6339	5	454.00
23/09/2022	2032 On 03-November-22	10.16	Put	Bond Future	6066	5	6066	5	180.00
23/09/2022	2032 On 03-November-22	9.36	Put	Bond Future	10611	9	10611	9	0.00
23/09/2022	2032 On 03-November-22	9.46	Put	Bond Future	10025	9	10025	9	0.00
23/09/2022	2032 On 03-November-22	10.56	Put	Bond Future	4008	3	4008	3	180.00
23/09/2022	2032 On 03-November-22	9.31	Put	Bond Future	10905	10	10905	10	0.00
23/09/2022	2032 On 03-November-22	10.49	Put	Bond Future	4346	3	4346	3	454.00
23/09/2022	2032 On 03-November-22	10.21	Put	Bond Future	5796	5	5796	5	0.00
23/09/2022	2032 On 03-November-22	11.45	Put	Bond Future	1048	1	1048	1	7,500.00
23/09/2022	2032 On 03-November-22	10.67	Put	Bond Future	3501	2	3501	2	0.00
23/09/2022	2032 On 03-November-22	10.66	Put	Bond Future	3546	2	3546	2	0.00
23/09/2022	2032 On 03-November-22	12.30	Put	Bond Future	194	0	194	0	750.00
23/09/2022	2032 On 03-November-22	11.55	Put	Bond Future	874	0	874	0	500.00
23/09/2022	2032 On 02-February-23			Bond Future	11.47	86.3179	11.4733	86.3179	18.00

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23/09/2022	2032 On 02-February-23	11.84	Call	Bond Future	3483	4	3483	4	0.00
23/09/2022	2032 On 02-February-23	12.75	Call	Bond Future	6618	8	6618	8	0.00
23/09/2022	2032 On 02-February-23	10.38	Call	Bond Future	504	1	504	1	0.00
23/09/2022	2032 On 02-February-23	10.39	Call	Bond Future	513	1	513	1	0.00
23/09/2022	2032 On 02-February-23	10.16	Call	Bond Future	337	1	337	1	0.00
23/09/2022	2032 On 02-February-23	9.31	Call	Bond Future	62	0	62	0	454.00
23/09/2022	2032 On 02-February-23	11.69	Call	Bond Future	3034	4	3034	4	0.00
23/09/2022	2032 On 02-February-23	10.40	Call	Bond Future	523	1	523	1	0.00
23/09/2022	2032 On 02-February-23	10.50	Call	Bond Future	625	1	625	1	0.00
23/09/2022	2032 On 02-February-23	10.67	Call	Bond Future	829	1	829	1	750.00
23/09/2022	2032 On 02-February-23	10.22	Call	Bond Future	373	1	373	1	500.00
23/09/2022	2032 On 02-February-23	9.47	Call	Bond Future	88	0	88	0	500.00
23/09/2022	2032 On 02-February-23	9.92	Call	Bond Future	218	0	218	0	750.00
23/09/2022	2032 On 02-February-23	9.92	Put	Bond Future	8296	7	8296	7	0.00
23/09/2022	2032 On 02-February-23	9.47	Put	Bond Future	10702	9	10702	9	0.00
23/09/2022	2032 On 02-February-23	10.22	Put	Bond Future	6812	6	6812	6	0.00
23/09/2022	2032 On 02-February-23	10.67	Put	Bond Future	4882	4	4882	4	0.00
23/09/2022	2032 On 02-February-23	10.50	Put	Bond Future	5569	5	5569	5	454.00
23/09/2022	2032 On 02-February-23	10.40	Put	Bond Future	5997	5	5997	5	0.00
23/09/2022	2032 On 02-February-23	11.69	Put	Bond Future	1984	1	1984	1	0.00
23/09/2022	2032 On 02-February-23	9.31	Put	Bond Future	11599	10	11599	10	0.00
23/09/2022	2032 On 02-February-23	10.16	Put	Bond Future	7100	6	7100	6	454.00
23/09/2022	2032 On 02-February-23	10.39	Put	Bond Future	6041	5	6041	5	0.00
23/09/2022	2032 On 02-February-23	10.38	Put	Bond Future	6084	5	6084	5	0.00
23/09/2022	2032 On 02-February-23	12.75	Put	Bond Future	685	0	685	0	750.00
23/09/2022	2032 On 02-February-23	11.84	Put	Bond Future	1717	1	1717	1	500.00
23/09/2022	2032 On 04-May-23			Bond Future	11.61	83.9313	11.6064	83.9313	0.00
23/09/2022	2032 On 04-May-23	10.62	Call	Bond Future	1133	2	1133	2	400.00
23/09/2022	2032 On 04-May-23	10.87	Call	Bond Future	1517	2	1517	2	0.00
23/09/2022	2032 On 04-May-23	10.88	Call	Bond Future	1534	2	1534	2	0.00
23/09/2022	2032 On 04-May-23	10.89	Call	Bond Future	1551	2	1551	2	0.00
23/09/2022	2032 On 04-May-23	11.37	Call	Bond Future	2532	3	2532	3	400.00
23/09/2022	2032 On 04-May-23	13.43	Call	Bond Future	8910	10	8910	10	0.00

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23/09/2022	2032 On 04-May-23	13.43	Put	Bond Future	792	1	792	1	400.00
23/09/2022	2032 On 04-May-23	10.89	Put	Bond Future	5067	4	5067	4	0.00
23/09/2022	2032 On 04-May-23	10.88	Put	Bond Future	5100	4	5100	4	0.00
23/09/2022	2032 On 04-May-23	10.87	Put	Bond Future	5133	4	5133	4	0.00
23/09/2022	2032 On 04-May-23	10.62	Put	Bond Future	6025	5	6025	5	0.00
23/09/2022	2032 On 04-May-23	11.37	Put	Bond Future	3670	3	3670	3	0.00
23/09/2022	2032 On 03-August-23			Bond Future	11.74	85.6853	11.7395	85.6853	2,600.00
23/09/2022	2032 On 03-August-23	11.75	Call	Bond Future	3461	4	3461	4	0.00
23/09/2022	2032 On 03-August-23	11.76	Call	Bond Future	3487	4	3487	4	0.00
23/09/2022	2032 On 03-August-23	11.90	Call	Bond Future	3854	5	3854	5	5,000.00
23/09/2022	2032 On 03-August-23	11.77	Call	Bond Future	3513	4	3513	4	0.00
23/09/2022	2032 On 03-August-23	11.77	Put	Bond Future	3371	3	3371	3	0.00
23/09/2022	2032 On 03-August-23	11.90	Put	Bond Future	3110	3	3110	3	0.00
23/09/2022	2032 On 03-August-23	11.76	Put	Bond Future	3391	3	3391	3	0.00
23/09/2022	2032 On 03-August-23	11.75	Put	Bond Future	3412	3	3412	3	0.00
23/09/2022	2032 On 02-November-23			Bond Future	11.89	83.2575	11.8942	83.2575	0.00
23/09/2022	2032 On 02-November-23	11.22	Call	Bond Future	2235	3	2235	3	0.00
23/09/2022	2032 On 02-November-23	11.23	Call	Bond Future	2254	3	2254	3	0.00
23/09/2022	2032 On 02-November-23	11.24	Call	Bond Future	2273	3	2273	3	0.00
23/09/2022	2032 On 02-November-23	11.24	Put	Bond Future	5318	4	5318	4	0.00
23/09/2022	2032 On 02-November-23	11.23	Put	Bond Future	5347	5	5347	5	0.00
23/09/2022	2032 On 02-November-23	11.22	Put	Bond Future	5376	5	5376	5	0.00
23/09/2022	2033 On 03-November-22			Bond Future	113.72	114.2079	113.7190	114.2079	1,415.00
23/09/2022	2033 On 02-February-23			Bond Future	115.84	116.3437	115.8442	116.3437	6,141.00
23/09/2022	2033 On 04-May-23			Bond Future	116.86	117.3701	116.8572	117.3701	0.00
23/09/2022	2033 On 03-August-23			Bond Future	119.32	119.8461	119.3219	119.8461	0.00
23/09/2022	2033 On 02-November-23			Bond Future	120.31	120.8515	120.3146	120.8515	0.00
23/09/2022	2037 On 03-November-22			Bond Future	11.76	81.6128	11.7551	81.6128	64,972.00
23/09/2022	2037 On 03-November-22	11.30	Call	Bond Future	481	1	481	1	0.00
23/09/2022	2037 On 03-November-22	11.32	Call	Bond Future	511	1	511	1	0.00
23/09/2022	2037 On 03-November-22	11.31	Call	Bond Future	496	1	496	1	0.00
23/09/2022	2037 On 03-November-22	11.31	Put	Bond Future	3084	2	3084	2	0.00
23/09/2022	2037 On 03-November-22	11.30	Put	Bond Future	3129	2	3129	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
23/09/2022	2037 On 03-November-22	11.32	Put	Bond Future	3040	2	3040	2	0.00
23/09/2022	2037 On 02-February-23			Bond Future	11.90	78.8632	11.9008	78.8632	76,247.00
23/09/2022	2037 On 02-February-23	11.10	Call	Bond Future	1022	2	1022	2	636.00
23/09/2022	2037 On 02-February-23	11.05	Call	Bond Future	942	1	942	1	0.00
23/09/2022	2037 On 02-February-23	11.97	Call	Bond Future	3105	4	3105	4	0.00
23/09/2022	2037 On 02-February-23	11.03	Call	Bond Future	911	1	911	1	0.00
23/09/2022	2037 On 02-February-23	11.04	Call	Bond Future	926	1	926	1	0.00
23/09/2022	2037 On 02-February-23	11.04	Put	Bond Future	5940	5	5940	5	0.00
23/09/2022	2037 On 02-February-23	11.03	Put	Bond Future	5986	5	5986	5	0.00
23/09/2022	2037 On 02-February-23	11.05	Put	Bond Future	5895	5	5895	5	0.00
23/09/2022	2037 On 02-February-23	11.10	Put	Bond Future	5671	5	5671	5	0.00
23/09/2022	2037 On 02-February-23	11.97	Put	Bond Future	2721	2	2721	2	636.00
23/09/2022	2037 On 04-May-23			Bond Future	12.03	80.4887	12.0257	80.4887	0.00
23/09/2022	2037 On 04-May-23	11.78	Call	Bond Future	2948	4	2948	4	400.00
23/09/2022	2037 On 04-May-23	11.03	Call	Bond Future	1331	2	1331	2	400.00
23/09/2022	2037 On 04-May-23	13.73	Call	Bond Future	9620	11	9620	11	0.00
23/09/2022	2037 On 04-May-23	11.32	Call	Bond Future	1859	2	1859	2	0.00
23/09/2022	2037 On 04-May-23	11.31	Call	Bond Future	1839	2	1839	2	0.00
23/09/2022	2037 On 04-May-23	11.30	Call	Bond Future	1818	2	1818	2	0.00
23/09/2022	2037 On 04-May-23	11.30	Put	Bond Future	5938	5	5938	5	0.00
23/09/2022	2037 On 04-May-23	11.31	Put	Bond Future	5899	5	5899	5	0.00
23/09/2022	2037 On 04-May-23	11.03	Put	Bond Future	7067	6	7067	6	0.00
23/09/2022	2037 On 04-May-23	13.73	Put	Bond Future	1095	1	1095	1	400.00
23/09/2022	2037 On 04-May-23	11.32	Put	Bond Future	5861	5	5861	5	0.00
23/09/2022	2037 On 04-May-23	11.78	Put	Bond Future	4307	3	4307	3	0.00
23/09/2022	2037 On 03-August-23			Bond Future	12.15	77.9126	12.1545	77.9126	0.00
23/09/2022	2037 On 03-August-23	12.14	Call	Bond Future	4091	5	4091	5	0.00
23/09/2022	2037 On 03-August-23	12.13	Call	Bond Future	4062	5	4062	5	0.00
23/09/2022	2037 On 03-August-23	12.12	Call	Bond Future	4034	5	4034	5	0.00
23/09/2022	2037 On 03-August-23	12.12	Put	Bond Future	4219	3	4219	3	0.00
23/09/2022	2037 On 03-August-23	12.13	Put	Bond Future	4194	3	4194	3	0.00
23/09/2022	2037 On 03-August-23	12.14	Put	Bond Future	4169	3	4169	3	0.00
23/09/2022	2037 On 02-November-23			Bond Future	12.29	79.4872	12.2897	79.4872	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
23/09/2022	2037 On 02-November-23	11.56	Call	Bond Future	2613	3	2613	3	0.00
23/09/2022	2037 On 02-November-23	11.55	Call	Bond Future	2592	3	2592	3	0.00
23/09/2022	2037 On 02-November-23	11.57	Call	Bond Future	2635	3	2635	3	0.00
23/09/2022	2037 On 02-November-23	11.55	Put	Bond Future	6637	6	6637	6	0.00
23/09/2022	2037 On 02-November-23	11.56	Put	Bond Future	6601	6	6601	6	0.00
23/09/2022	2037 On 02-November-23	11.57	Put	Bond Future	6566	6	6566	6	0.00
23/09/2022	2038 On 03-November-22			Bond Future	128.05	128.8064	128.0532	128.8064	5,587.00
23/09/2022	2038 On 02-February-23			Bond Future	128.52	129.2918	128.5207	129.2918	0.00
23/09/2022	2038 On 04-May-23			Bond Future	131.19	131.9805	131.1923	131.9805	0.00
23/09/2022	2038 On 03-August-23			Bond Future	131.96	132.7720	131.9642	132.7720	0.00
23/09/2022	2038 On 02-November-23			Bond Future	134.66	135.4848	134.6606	135.4848	0.00
23/09/2022	2040 On 03-November-22			Bond Future	11.84	83.4335	11.8378	83.4335	52,370.00
23/09/2022	2040 On 03-November-22	10.10	Call	Bond Future	1	0	1	0	0.00
23/09/2022	2040 On 03-November-22	11.50	Call	Bond Future	748	1	748	1	0.00
23/09/2022	2040 On 03-November-22	10.60	Call	Bond Future	19	0	19	0	1,600.00
23/09/2022	2040 On 03-November-22	11.41	Call	Bond Future	581	1	581	1	0.00
23/09/2022	2040 On 03-November-22	10.80	Call	Bond Future	54	0	54	0	0.00
23/09/2022	2040 On 03-November-22	11.30	Call	Bond Future	413	1	413	1	1,600.00
23/09/2022	2040 On 03-November-22	10.70	Call	Bond Future	32	0	32	0	1,078.00
23/09/2022	2040 On 03-November-22	12.00	Call	Bond Future	2186	3	2186	3	0.00
23/09/2022	2040 On 03-November-22	12.52	Call	Bond Future	4398	6	4398	6	0.00
23/09/2022	2040 On 03-November-22	11.39	Call	Bond Future	548	1	548	1	0.00
23/09/2022	2040 On 03-November-22	11.40	Call	Bond Future	564	1	564	1	0.00
23/09/2022	2040 On 03-November-22	11.20	Call	Bond Future	294	1	294	1	1,078.00
23/09/2022	2040 On 03-November-22	11.20	Put	Bond Future	4325	3	4325	3	0.00
23/09/2022	2040 On 03-November-22	11.41	Put	Bond Future	3250	2	3250	2	0.00
23/09/2022	2040 On 03-November-22	12.00	Put	Bond Future	1210	1	1210	1	0.00
23/09/2022	2040 On 03-November-22	10.60	Put	Bond Future	8141	7	8141	7	0.00
23/09/2022	2040 On 03-November-22	11.30	Put	Bond Future	3791	3	3791	3	0.00
23/09/2022	2040 On 03-November-22	10.80	Put	Bond Future	6779	5	6779	5	0.00
23/09/2022	2040 On 03-November-22	10.70	Put	Bond Future	7452	6	7452	6	0.00
23/09/2022	2040 On 03-November-22	11.50	Put	Bond Future	2844	2	2844	2	0.00
23/09/2022	2040 On 03-November-22	12.52	Put	Bond Future	418	0	418	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
23/09/2022	2040 On 03-November-22	11.39	Put	Bond Future	3345	2	3345	2	0.00
23/09/2022	2040 On 03-November-22	11.40	Put	Bond Future	3297	2	3297	2	0.00
23/09/2022	2040 On 03-November-22	10.10	Put	Bond Future	11776	10	11776	10	0.00
23/09/2022	2040 On 02-February-23			Bond Future	11.98	80.4672	11.9793	80.4672	64,540.00
23/09/2022	2040 On 02-February-23	12.07	Call	Bond Future	3363	4	3363	4	0.00
23/09/2022	2040 On 02-February-23	11.10	Call	Bond Future	943	1	943	1	0.00
23/09/2022	2040 On 02-February-23	11.11	Call	Bond Future	959	1	959	1	0.00
23/09/2022	2040 On 02-February-23	10.21	Call	Bond Future	170	0	170	0	388.00
23/09/2022	2040 On 02-February-23	10.18	Call	Bond Future	159	0	159	0	0.00
23/09/2022	2040 On 02-February-23	12.24	Call	Bond Future	3947	5	3947	5	0.00
23/09/2022	2040 On 02-February-23	12.27	Call	Bond Future	4054	5	4054	5	0.00
23/09/2022	2040 On 02-February-23	11.12	Call	Bond Future	975	1	975	1	0.00
23/09/2022	2040 On 02-February-23	11.19	Call	Bond Future	1092	2	1092	2	621.00
23/09/2022	2040 On 02-February-23	10.93	Call	Bond Future	701	1	701	1	0.00
23/09/2022	2040 On 02-February-23	10.96	Call	Bond Future	740	1	740	1	388.00
23/09/2022	2040 On 02-February-23	10.96	Put	Bond Future	7200	6	7200	6	0.00
23/09/2022	2040 On 02-February-23	11.19	Put	Bond Future	6023	5	6023	5	0.00
23/09/2022	2040 On 02-February-23	12.07	Put	Bond Future	2826	2	2826	2	621.00
23/09/2022	2040 On 02-February-23	11.12	Put	Bond Future	6367	5	6367	5	0.00
23/09/2022	2040 On 02-February-23	12.27	Put	Bond Future	2352	2	2352	2	388.00
23/09/2022	2040 On 02-February-23	12.24	Put	Bond Future	2418	2	2418	2	0.00
23/09/2022	2040 On 02-February-23	10.18	Put	Bond Future	12137	11	12137	11	0.00
23/09/2022	2040 On 02-February-23	10.21	Put	Bond Future	11926	10	11926	10	0.00
23/09/2022	2040 On 02-February-23	10.93	Put	Bond Future	7363	6	7363	6	0.00
23/09/2022	2040 On 02-February-23	11.11	Put	Bond Future	6417	5	6417	5	0.00
23/09/2022	2040 On 02-February-23	11.10	Put	Bond Future	6468	5	6468	5	0.00
23/09/2022	2040 On 04-May-23			Bond Future	12.10	82.1260	12.1005	82.1260	0.00
23/09/2022	2040 On 04-May-23	13.45	Call	Bond Future	8867	10	8867	10	0.00
23/09/2022	2040 On 04-May-23	11.42	Call	Bond Future	2094	3	2094	3	0.00
23/09/2022	2040 On 04-May-23	11.48	Call	Bond Future	2232	3	2232	3	486.00
23/09/2022	2040 On 04-May-23	10.73	Call	Bond Future	892	1	892	1	486.00
23/09/2022	2040 On 04-May-23	10.92	Call	Bond Future	1154	2	1154	2	388.00
23/09/2022	2040 On 04-May-23	11.41	Call	Bond Future	2071	3	2071	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
23/09/2022	2040 On 04-May-23	10.17	Call	Bond Future	414	1	414	1	388.00
23/09/2022	2040 On 04-May-23	12.78	Call	Bond Future	6301	8	6301	8	0.00
23/09/2022	2040 On 04-May-23	11.43	Call	Bond Future	2117	3	2117	3	0.00
23/09/2022	2040 On 04-May-23	11.43	Put	Bond Future	6203	5	6203	5	0.00
23/09/2022	2040 On 04-May-23	10.73	Put	Bond Future	9611	8	9611	8	0.00
23/09/2022	2040 On 04-May-23	12.78	Put	Bond Future	2478	2	2478	2	388.00
23/09/2022	2040 On 04-May-23	13.45	Put	Bond Future	1560	1	1560	1	486.00
23/09/2022	2040 On 04-May-23	10.17	Put	Bond Future	13136	12	13136	12	0.00
23/09/2022	2040 On 04-May-23	11.41	Put	Bond Future	6285	5	6285	5	0.00
23/09/2022	2040 On 04-May-23	10.92	Put	Bond Future	8577	7	8577	7	0.00
23/09/2022	2040 On 04-May-23	11.48	Put	Bond Future	6003	5	6003	5	0.00
23/09/2022	2040 On 04-May-23	11.42	Put	Bond Future	6244	5	6244	5	0.00
23/09/2022	2040 On 03-August-23			Bond Future	12.23	79.3337	12.2253	79.3337	0.00
23/09/2022	2040 On 03-August-23	12.22	Call	Bond Future	4381	5	4381	5	0.00
23/09/2022	2040 On 03-August-23	12.21	Call	Bond Future	4350	5	4350	5	0.00
23/09/2022	2040 On 03-August-23	12.23	Call	Bond Future	4412	5	4412	5	0.00
23/09/2022	2040 On 03-August-23	12.23	Put	Bond Future	4385	4	4385	4	0.00
23/09/2022	2040 On 03-August-23	12.21	Put	Bond Future	4438	4	4438	4	0.00
23/09/2022	2040 On 03-August-23	12.22	Put	Bond Future	4412	4	4412	4	0.00
23/09/2022	2040 On 02-November-23			Bond Future	12.36	80.9371	12.3557	80.9371	0.00
23/09/2022	2040 On 02-November-23	11.60	Call	Bond Future	2795	4	2795	4	0.00
23/09/2022	2040 On 02-November-23	11.59	Call	Bond Future	2772	4	2772	4	0.00
23/09/2022	2040 On 02-November-23	11.58	Call	Bond Future	2749	3	2749	3	0.00
23/09/2022	2040 On 02-November-23	11.58	Put	Bond Future	7335	6	7335	6	0.00
23/09/2022	2040 On 02-November-23	11.60	Put	Bond Future	7257	6	7257	6	0.00
23/09/2022	2040 On 02-November-23	11.59	Put	Bond Future	7296	6	7296	6	0.00
23/09/2022	2044 On 03-November-22			Bond Future	11.81	80.3353	11.8136	80.3353	73,444.00
23/09/2022	2044 On 03-November-22	11.39	Call	Bond Future	595	1	595	1	0.00
23/09/2022	2044 On 03-November-22	11.40	Call	Bond Future	613	1	613	1	0.00
23/09/2022	2044 On 03-November-22	10.10	Call	Bond Future	1	0	1	0	0.00
23/09/2022	2044 On 03-November-22	10.60	Call	Bond Future	21	0	21	0	1,900.00
23/09/2022	2044 On 03-November-22	10.80	Call	Bond Future	61	0	61	0	0.00
23/09/2022	2044 On 03-November-22	11.41	Call	Bond Future	631	1	631	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
23/09/2022	2044 On 03-November-22	11.30	Call	Bond Future	451	1	451	1	1,900.00
23/09/2022	2044 On 03-November-22	11.30	Put	Bond Future	3739	3	3739	3	0.00
23/09/2022	2044 On 03-November-22	11.40	Put	Bond Future	3242	2	3242	2	0.00
23/09/2022	2044 On 03-November-22	11.41	Put	Bond Future	3195	2	3195	2	0.00
23/09/2022	2044 On 03-November-22	10.80	Put	Bond Future	6782	5	6782	5	0.00
23/09/2022	2044 On 03-November-22	10.60	Put	Bond Future	8184	7	8184	7	0.00
23/09/2022	2044 On 03-November-22	10.10	Put	Bond Future	11954	10	11954	10	0.00
23/09/2022	2044 On 03-November-22	11.39	Put	Bond Future	3290	2	3290	2	0.00
23/09/2022	2044 On 02-February-23			Bond Future	11.95	77.4370	11.9467	77.4370	31,719.00
23/09/2022	2044 On 02-February-23	11.16	Call	Bond Future	1112	2	1112	2	0.00
23/09/2022	2044 On 02-February-23	12.00	Call	Bond Future	3290	4	3290	4	0.00
23/09/2022	2044 On 02-February-23	11.15	Call	Bond Future	1095	2	1095	2	0.00
23/09/2022	2044 On 02-February-23	11.14	Call	Bond Future	1077	2	1077	2	0.00
23/09/2022	2044 On 02-February-23	11.14	Put	Bond Future	6243	5	6243	5	0.00
23/09/2022	2044 On 02-February-23	11.15	Put	Bond Future	6193	5	6193	5	0.00
23/09/2022	2044 On 02-February-23	12.00	Put	Bond Future	2969	2	2969	2	4,000.00
23/09/2022	2044 On 02-February-23	11.16	Put	Bond Future	6143	5	6143	5	0.00
23/09/2022	2044 On 04-May-23			Bond Future	12.06	79.0334	12.0601	79.0334	0.00
23/09/2022	2044 On 04-May-23	12.00	Call	Bond Future	3831	5	3831	5	0.00
23/09/2022	2044 On 04-May-23	11.75	Call	Bond Future	3083	4	3083	4	0.00
23/09/2022	2044 On 04-May-23	11.43	Call	Bond Future	2245	3	2245	3	0.00
23/09/2022	2044 On 04-May-23	11.42	Call	Bond Future	2221	3	2221	3	0.00
23/09/2022	2044 On 04-May-23	11.41	Call	Bond Future	2198	3	2198	3	0.00
23/09/2022	2044 On 04-May-23	11.42	Put	Bond Future	6206	5	6206	5	0.00
23/09/2022	2044 On 04-May-23	11.75	Put	Bond Future	4970	4	4970	4	4,115.00
23/09/2022	2044 On 04-May-23	11.41	Put	Bond Future	6248	5	6248	5	0.00
23/09/2022	2044 On 04-May-23	11.43	Put	Bond Future	6165	5	6165	5	0.00
23/09/2022	2044 On 04-May-23	12.00	Put	Bond Future	4191	3	4191	3	4,115.00
23/09/2022	2044 On 03-August-23			Bond Future	12.18	76.3018	12.1766	76.3018	0.00
23/09/2022	2044 On 03-August-23	12.17	Call	Bond Future	4453	5	4453	5	0.00
23/09/2022	2044 On 03-August-23	12.15	Call	Bond Future	4391	5	4391	5	0.00
23/09/2022	2044 On 03-August-23	12.16	Call	Bond Future	4422	5	4422	5	0.00
23/09/2022	2044 On 03-August-23	12.16	Put	Bond Future	4519	4	4519	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
23/09/2022	2044 On 03-August-23	12.15	Put	Bond Future	4547	4	4547	4	0.00
23/09/2022	2044 On 03-August-23	12.17	Put	Bond Future	4492	4	4492	4	0.00
23/09/2022	2044 On 02-November-23			Bond Future	12.30	77.8439	12.2979	77.8439	0.00
23/09/2022	2044 On 02-November-23	11.55	Call	Bond Future	2861	4	2861	4	0.00
23/09/2022	2044 On 02-November-23	11.56	Call	Bond Future	2884	4	2884	4	0.00
23/09/2022	2044 On 02-November-23	11.57	Call	Bond Future	2908	4	2908	4	0.00
23/09/2022	2044 On 02-November-23	11.57	Put	Bond Future	7311	6	7311	6	0.00
23/09/2022	2044 On 02-November-23	11.56	Put	Bond Future	7351	6	7351	6	0.00
23/09/2022	2044 On 02-November-23	11.55	Put	Bond Future	7390	6	7390	6	0.00
23/09/2022	2046 On 03-November-22			Bond Future	113.26	114.5304	113.2597	114.5304	16,541.00
23/09/2022	2046 On 02-February-23			Bond Future	115.38	116.6722	115.3761	116.6722	0.00
23/09/2022	2046 On 04-May-23			Bond Future	115.72	117.0477	115.7212	117.0477	0.00
23/09/2022	2046 On 03-August-23			Bond Future	118.16	119.5175	118.1626	119.5175	0.00
23/09/2022	2046 On 02-November-23			Bond Future	118.45	119.8333	118.4472	119.8333	0.00
23/09/2022	2050 On 03-November-22			Bond Future	117.42	118.4532	117.4226	118.4532	12,536.00
23/09/2022	2050 On 02-February-23			Bond Future	117.47	118.5274	117.4748	118.5274	0.00
23/09/2022	2050 On 04-May-23			Bond Future	119.92	120.9920	119.9164	120.9920	0.00
23/09/2022	2050 On 03-August-23			Bond Future	120.23	121.3306	120.2299	121.3306	0.00
23/09/2022	2050 On 02-November-23			Bond Future	122.69	123.8096	122.6863	123.8096	0.00
23/09/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	AL37 On 03-November-22			Index Future	820.30	826.1920	820.2990	826.1920	0.00
23/09/2022	AL37 On 02-February-23			Index Future	835.43	841.4410	835.4270	841.4410	0.00
23/09/2022	AL37 On 04-May-23			Index Future	852.58	858.7250	852.5790	858.7250	0.00
23/09/2022	AL37 On 03-August-23			Index Future	870.36	876.6400	870.3630	876.6400	0.00
23/09/2022	AL37 On 02-November-23			Index Future	887.96	894.3640	887.9600	894.3640	0.00
23/09/2022	AL7T On 03-November-22			Index Future	935.61	949.0550	935.6060	949.0550	0.00
23/09/2022	AL7T On 02-February-23			Index Future	952.86	966.5710	952.8610	966.5710	0.00
23/09/2022	AL7T On 04-May-23			Index Future	972.43	986.4250	972.4250	986.4250	0.00
23/09/2022	AL7T On 03-August-23			Index Future	992.71	1007.0050	992.7080	1007.0050	0.00
23/09/2022	AL7T On 02-November-23			Index Future	1012.78	1027.3640	1012.7790	1027.3640	0.00
23/09/2022	ALBI On 03-November-22			Index Future	821.85	834.9710	821.8480	834.9710	123.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2022	ALBI On 02-February-23			Index Future	837.01	850.3810	837.0050	850.3810	0.00
23/09/2022	ALBI On 04-May-23			Index Future	854.19	867.8490	854.1900	867.8490	0.00
23/09/2022	ALBI On 03-August-23			Index Future	872.01	885.9550	872.0070	885.9550	0.00
23/09/2022	ALBI On 02-November-23			Index Future	889.64	903.8670	889.6370	903.8670	0.00
23/09/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/09/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2022	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
23/09/2022	ES33 On 03-November-22			Bond Future	12.58	72.6856	12.5831	72.6856	0.00
23/09/2022	ES33 On 02-February-23			Bond Future	12.78	74.0449	12.7808	74.0449	350.00
23/09/2022	ES33 On 04-May-23			Bond Future	12.95	71.7894	12.9493	71.7894	0.00
23/09/2022	ES33 On 03-August-23			Bond Future	13.12	73.3058	13.1194	73.3058	0.00
23/09/2022	ES33 On 02-November-23			Bond Future	13.31	71.0085	13.3133	71.0085	0.00
23/09/2022	ES42 On 03-November-22			Bond Future	12.86	70.8168	12.8641	70.8168	0.00
23/09/2022	ES42 On 02-February-23			Bond Future	13.04	72.1428	13.0378	72.1428	4,769.00
23/09/2022	ES42 On 04-May-23			Bond Future	13.19	69.3802	13.1937	69.3802	0.00
23/09/2022	ES42 On 03-August-23			Bond Future	13.35	70.8474	13.3460	70.8474	0.00
23/09/2022	ES42 On 02-November-23			Bond Future	13.52	68.0322	13.5187	68.0322	0.00
23/09/2022	GOVI On 03-November-22			GOVI	810.29	823.2850	810.2910	823.2850	867.00
23/09/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	3	0	3	0.00
23/09/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	3	0	3	0.00
23/09/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	3	0	3	0.00
23/09/2022	GOVI On 03-November-22	820.41	Put	GOVI	101190	0	101190	0	0.00
23/09/2022	GOVI On 03-November-22	820.42	Put	GOVI	101290	0	101290	0	0.00
23/09/2022	GOVI On 03-November-22	820.43	Put	GOVI	101390	0	101390	0	0.00
23/09/2022	GOVI On 02-February-23			GOVI	825.23	838.4790	825.2340	838.4790	0.00
23/09/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
23/09/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
23/09/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
23/09/2022	GOVI On 02-February-23	850.83	Put	GOVI	255960	12	255960	12	0.00
23/09/2022	GOVI On 02-February-23	850.82	Put	GOVI	255860	12	255860	12	0.00
23/09/2022	GOVI On 02-February-23	850.84	Put	GOVI	256060	12	256060	12	0.00
23/09/2022	GOVI On 04-May-23			GOVI	842.18	855.7030	842.1780	855.7030	0.00
23/09/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	3	0	3	0.00
23/09/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	3	0	3	0.00
23/09/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	3	0	3	0.00
23/09/2022	GOVI On 04-May-23	852.87	Put	GOVI	106920	0	106920	0	0.00
23/09/2022	GOVI On 04-May-23	852.86	Put	GOVI	106820	0	106820	0	0.00
23/09/2022	GOVI On 04-May-23	852.88	Put	GOVI	107020	0	107020	0	0.00
23/09/2022	GOVI On 03-August-23			GOVI	859.74	873.5550	859.7440	873.5550	0.00
23/09/2022	GOVI On 03-August-23	837.23	Call	GOVI	225140	36	225140	36	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
23/09/2022	GOVI On 03-August-23	837.21	Call	GOVI	225340	36	225340	36	0.00
23/09/2022	GOVI On 03-August-23	837.22	Call	GOVI	225240	36	225240	36	0.00
23/09/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
23/09/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
23/09/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
23/09/2022	GOVI On 02-November-23			GOVI	877.13	891.2170	877.1270	891.2170	0.00
23/09/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	5	0	5	0.00
23/09/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	5	0	5	0.00
23/09/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	5	0	5	0.00
23/09/2022	GOVI On 02-November-23	885.81	Put	GOVI	86830	0	86830	0	0.00
23/09/2022	GOVI On 02-November-23	885.82	Put	GOVI	86930	0	86930	0	0.00
23/09/2022	GOVI On 02-November-23	885.80	Put	GOVI	86730	0	86730	0	0.00
23/09/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/09/2022	IGOV On 03-November-22			Index Future	321.98	323.5700	321.9830	323.5700	702.00
23/09/2022	IGOV On 02-February-23			Index Future	328.00	329.6210	328.0000	329.6210	0.00
23/09/2022	IGOV On 04-May-23			Index Future	334.81	336.4690	334.8120	336.4690	0.00
23/09/2022	IGOV On 03-August-23			Index Future	341.87	343.5650	341.8710	343.5650	0.00
23/09/2022	IGOV On 02-November-23			Index Future	348.86	350.5860	348.8580	350.5860	0.00
23/09/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
23/09/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
23/09/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
23/09/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
23/09/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/09/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/09/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/09/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/09/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/09/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/09/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/09/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/09/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/09/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/09/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	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
23/09/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/09/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/09/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.59	93.4450	6.5850	93.4450	0.00
23/09/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.78	93.2600	6.7800	93.2600	0.00
23/09/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.42	92.6350	7.4150	92.6350	68.00
23/09/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.55	92.5200	7.5500	92.5200	0.00
23/09/2022	JBAF On 15-February-23			Jibar Tradeable Future	8.03	92.0600	8.0300	92.0600	0.00
23/09/2022	JBAF On 15-March-23			Jibar Tradeable Future	8.14	91.9750	8.1350	91.9750	0.00
23/09/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.49	91.7200	8.4900	91.7200	0.00
23/09/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.55	91.6800	8.5450	91.6800	75.00
23/09/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.60	91.6450	8.5950	91.6450	272.00
23/09/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.60	91.6400	8.6000	91.6400	0.00
23/09/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.57	91.6700	8.5700	91.6700	0.00
23/09/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.70	91.5750	8.7000	91.5750	0.00
23/09/2022	R023 On 03-November-22			Bond Future	7.50	101.6665	7.5041	101.6665	23,802.00
23/09/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
23/09/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
23/09/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
23/09/2022	R023 On 03-November-22	6.26	Put	Bond Future	380	0	380	0	0.00
23/09/2022	R023 On 03-November-22	6.25	Put	Bond Future	383	0	383	0	0.00
23/09/2022	R023 On 03-November-22	6.27	Put	Bond Future	377	0	377	0	0.00
23/09/2022	R035 On 03-November-22			Bond Future	11.63	85.4753	11.6255	85.4753	61,647.00
23/09/2022	R035 On 03-November-22	9.82	Call	Bond Future	1	0	1	0	582.00
23/09/2022	R035 On 03-November-22	10.30	Call	Bond Future	10	0	10	0	976.00
23/09/2022	R035 On 03-November-22	11.14	Call	Bond Future	443	1	443	1	0.00
23/09/2022	R035 On 03-November-22	11.13	Call	Bond Future	429	1	429	1	0.00
23/09/2022	R035 On 03-November-22	10.57	Call	Bond Future	45	0	45	0	0.00
23/09/2022	R035 On 03-November-22	11.15	Call	Bond Future	456	1	456	1	0.00
23/09/2022	R035 On 03-November-22	12.68	Call	Bond Future	5787	7	5787	7	0.00
23/09/2022	R035 On 03-November-22	10.99	Call	Bond Future	268	1	268	1	0.00
23/09/2022	R035 On 03-November-22	11.05	Call	Bond Future	330	1	330	1	976.00
23/09/2022	R035 On 03-November-22	10.99	Put	Bond Future	3953	3	3953	3	582.00
23/09/2022	R035 On 03-November-22	12.68	Put	Bond Future	156	0	156	0	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2022	R035 On 03-November-22	11.15	Put	Bond Future	3192	2	3192	2	0.00
23/09/2022	R035 On 03-November-22	10.57	Put	Bond Future	6296	5	6296	5	582.00
23/09/2022	R035 On 03-November-22	11.13	Put	Bond Future	3282	2	3282	2	0.00
23/09/2022	R035 On 03-November-22	11.14	Put	Bond Future	3237	2	3237	2	0.00
23/09/2022	R035 On 03-November-22	11.05	Put	Bond Future	3658	2	3658	2	0.00
23/09/2022	R035 On 03-November-22	10.30	Put	Bond Future	7969	6	7969	6	0.00
23/09/2022	R035 On 03-November-22	9.82	Put	Bond Future	11111	10	11111	10	0.00
23/09/2022	R035 On 02-February-23			Bond Future	11.78	87.0528	11.7827	87.0528	106,331.00
23/09/2022	R035 On 02-February-23	11.98	Call	Bond Future	3418	4	3418	4	0.00
23/09/2022	R035 On 02-February-23	13.22	Call	Bond Future	8081	9	8081	9	0.00
23/09/2022	R035 On 02-February-23	11.05	Call	Bond Future	1084	2	1084	2	976.00
23/09/2022	R035 On 02-February-23	11.06	Call	Bond Future	1101	2	1101	2	0.00
23/09/2022	R035 On 02-February-23	10.86	Call	Bond Future	795	1	795	1	0.00
23/09/2022	R035 On 02-February-23	10.30	Call	Bond Future	276	0	276	0	976.00
23/09/2022	R035 On 02-February-23	10.64	Call	Bond Future	533	1	533	1	388.00
23/09/2022	R035 On 02-February-23	10.87	Call	Bond Future	808	1	808	1	0.00
23/09/2022	R035 On 02-February-23	11.94	Call	Bond Future	3290	4	3290	4	0.00
23/09/2022	R035 On 02-February-23	10.88	Call	Bond Future	822	1	822	1	0.00
23/09/2022	R035 On 02-February-23	10.66	Call	Bond Future	554	1	554	1	0.00
23/09/2022	R035 On 02-February-23	10.60	Call	Bond Future	493	1	493	1	0.00
23/09/2022	R035 On 02-February-23	9.85	Call	Bond Future	106	0	106	0	0.00
23/09/2022	R035 On 02-February-23	9.89	Call	Bond Future	116	0	116	0	388.00
23/09/2022	R035 On 02-February-23	9.81	Call	Bond Future	96	0	96	0	582.00
23/09/2022	R035 On 02-February-23	9.81	Put	Bond Future	12043	11	12043	11	0.00
23/09/2022	R035 On 02-February-23	9.89	Put	Bond Future	11532	10	11532	10	0.00
23/09/2022	R035 On 02-February-23	10.60	Put	Bond Future	7377	6	7377	6	0.00
23/09/2022	R035 On 02-February-23	10.64	Put	Bond Future	7171	6	7171	6	0.00
23/09/2022	R035 On 02-February-23	10.66	Put	Bond Future	7069	6	7069	6	582.00
23/09/2022	R035 On 02-February-23	10.30	Put	Bond Future	9036	8	9036	8	0.00
23/09/2022	R035 On 02-February-23	10.88	Put	Bond Future	6004	5	6004	5	0.00
23/09/2022	R035 On 02-February-23	13.22	Put	Bond Future	706	0	706	0	976.00
23/09/2022	R035 On 02-February-23	10.87	Put	Bond Future	6050	5	6050	5	0.00
23/09/2022	R035 On 02-February-23	9.85	Put	Bond Future	11786	10	11786	10	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
23/09/2022	R035 On 02-February-23	10.86	Put	Bond Future	6096	5	6096	5	0.00
23/09/2022	R035 On 02-February-23	11.06	Put	Bond Future	5213	4	5213	4	582.00
23/09/2022	R035 On 02-February-23	11.05	Put	Bond Future	5254	4	5254	4	0.00
23/09/2022	R035 On 02-February-23	11.98	Put	Bond Future	2344	2	2344	2	388.00
23/09/2022	R035 On 02-February-23	11.94	Put	Bond Future	2432	2	2432	2	0.00
23/09/2022	R035 On 04-May-23			Bond Future	11.91	84.3381	11.9074	84.3381	0.00
23/09/2022	R035 On 04-May-23	11.22	Call	Bond Future	1881	3	1881	3	0.00
23/09/2022	R035 On 04-May-23	10.42	Call	Bond Future	687	1	687	1	491.00
23/09/2022	R035 On 04-May-23	9.85	Call	Bond Future	308	0	308	0	388.00
23/09/2022	R035 On 04-May-23	12.46	Call	Bond Future	5354	6	5354	6	0.00
23/09/2022	R035 On 04-May-23	11.17	Call	Bond Future	1780	2	1780	2	491.00
23/09/2022	R035 On 04-May-23	11.20	Call	Bond Future	1840	2	1840	2	0.00
23/09/2022	R035 On 04-May-23	11.21	Call	Bond Future	1860	2	1860	2	0.00
23/09/2022	R035 On 04-May-23	10.60	Call	Bond Future	877	1	877	1	388.00
23/09/2022	R035 On 04-May-23	13.18	Call	Bond Future	7931	9	7931	9	0.00
23/09/2022	R035 On 04-May-23	13.18	Put	Bond Future	1469	1	1469	1	491.00
23/09/2022	R035 On 04-May-23	10.60	Put	Bond Future	8381	7	8381	7	0.00
23/09/2022	R035 On 04-May-23	12.46	Put	Bond Future	2453	2	2453	2	388.00
23/09/2022	R035 On 04-May-23	11.22	Put	Bond Future	5709	5	5709	5	0.00
23/09/2022	R035 On 04-May-23	9.85	Put	Bond Future	12564	11	12564	11	0.00
23/09/2022	R035 On 04-May-23	10.42	Put	Bond Future	9300	8	9300	8	0.00
23/09/2022	R035 On 04-May-23	11.17	Put	Bond Future	5897	5	5897	5	0.00
23/09/2022	R035 On 04-May-23	11.20	Put	Bond Future	5784	5	5784	5	0.00
23/09/2022	R035 On 04-May-23	11.21	Put	Bond Future	5746	5	5746	5	0.00
23/09/2022	R035 On 03-August-23			Bond Future	12.03	86.1004	12.0338	86.1004	0.00
23/09/2022	R035 On 03-August-23	11.98	Call	Bond Future	3852	5	3852	5	0.00
23/09/2022	R035 On 03-August-23	11.99	Call	Bond Future	3880	5	3880	5	0.00
23/09/2022	R035 On 03-August-23	12.00	Call	Bond Future	3908	5	3908	5	0.00
23/09/2022	R035 On 03-August-23	12.00	Put	Bond Future	4087	3	4087	3	0.00
23/09/2022	R035 On 03-August-23	11.99	Put	Bond Future	4112	3	4112	3	0.00
23/09/2022	R035 On 03-August-23	11.98	Put	Bond Future	4137	3	4137	3	0.00
23/09/2022	R035 On 02-November-23			Bond Future	12.18	83.3361	12.1813	83.3361	0.00
23/09/2022	R035 On 02-November-23	11.43	Call	Bond Future	2534	3	2534	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
23/09/2022	R035 On 02-November-23	11.41	Call	Bond Future	2493	3	2493	3	0.00
23/09/2022	R035 On 02-November-23	11.42	Call	Bond Future	2514	3	2514	3	0.00
23/09/2022	R035 On 02-November-23	11.42	Put	Bond Future	6593	6	6593	6	0.00
23/09/2022	R035 On 02-November-23	11.41	Put	Bond Future	6628	6	6628	6	0.00
23/09/2022	R035 On 02-November-23	11.43	Put	Bond Future	6559	6	6559	6	0.00
23/09/2022	R186 On 03-November-22			Bond Future	9.43	108.3662	9.4262	108.3662	63,072.00
23/09/2022	R186 On 03-November-22	8.23	Call	Bond Future	1	0	1	0	4,310.00
23/09/2022	R186 On 03-November-22	8.55	Call	Bond Future	15	0	15	0	0.00
23/09/2022	R186 On 03-November-22	8.91	Call	Bond Future	140	0	140	0	0.00
23/09/2022	R186 On 03-November-22	8.53	Call	Bond Future	13	0	13	0	0.00
23/09/2022	R186 On 03-November-22	8.54	Call	Bond Future	14	0	14	0	0.00
23/09/2022	R186 On 03-November-22	8.54	Put	Bond Future	3106	2	3106	2	0.00
23/09/2022	R186 On 03-November-22	8.91	Put	Bond Future	1927	1	1927	1	4,310.00
23/09/2022	R186 On 03-November-22	8.53	Put	Bond Future	3141	2	3141	2	0.00
23/09/2022	R186 On 03-November-22	8.55	Put	Bond Future	3072	2	3072	2	0.00
23/09/2022	R186 On 03-November-22	8.23	Put	Bond Future	4202	3	4202	3	0.00
23/09/2022	R186 On 02-February-23			Bond Future	9.58	105.0667	9.5808	105.0667	0.00
23/09/2022	R186 On 02-February-23	8.34	Call	Bond Future	206	0	206	0	0.00
23/09/2022	R186 On 02-February-23	8.33	Call	Bond Future	202	0	202	0	0.00
23/09/2022	R186 On 02-February-23	8.32	Call	Bond Future	198	0	198	0	0.00
23/09/2022	R186 On 02-February-23	8.32	Put	Bond Future	4374	4	4374	4	0.00
23/09/2022	R186 On 02-February-23	8.33	Put	Bond Future	4343	4	4343	4	0.00
23/09/2022	R186 On 02-February-23	8.34	Put	Bond Future	4313	4	4313	4	0.00
23/09/2022	R186 On 04-May-23			Bond Future	9.69	107.2295	9.6868	107.2295	0.00
23/09/2022	R186 On 04-May-23	8.83	Call	Bond Future	687	1	687	1	0.00
23/09/2022	R186 On 04-May-23	8.82	Call	Bond Future	678	1	678	1	0.00
23/09/2022	R186 On 04-May-23	8.84	Call	Bond Future	695	1	695	1	0.00
23/09/2022	R186 On 04-May-23	8.83	Put	Bond Future	3333	3	3333	3	0.00
23/09/2022	R186 On 04-May-23	8.82	Put	Bond Future	3356	3	3356	3	0.00
23/09/2022	R186 On 04-May-23	8.84	Put	Bond Future	3310	3	3310	3	0.00
23/09/2022	R186 On 03-August-23			Bond Future	9.79	104.1632	9.7945	104.1632	0.00
23/09/2022	R186 On 03-August-23	9.75	Call	Bond Future	1919	2	1919	2	0.00
23/09/2022	R186 On 03-August-23	9.73	Call	Bond Future	1887	2	1887	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
23/09/2022	R186 On 03-August-23	9.74	Call	Bond Future	1903	2	1903	2	0.00
23/09/2022	R186 On 03-August-23	9.74	Put	Bond Future	2058	2	2058	2	0.00
23/09/2022	R186 On 03-August-23	9.73	Put	Bond Future	2071	2	2071	2	0.00
23/09/2022	R186 On 03-August-23	9.75	Put	Bond Future	2046	2	2046	2	0.00
23/09/2022	R186 On 02-November-23			Bond Future	9.94	106.2686	9.9439	106.2686	0.00
23/09/2022	R186 On 02-November-23	9.39	Call	Bond Future	1321	2	1321	2	0.00
23/09/2022	R186 On 02-November-23	9.38	Call	Bond Future	1309	2	1309	2	0.00
23/09/2022	R186 On 02-November-23	9.40	Call	Bond Future	1333	2	1333	2	0.00
23/09/2022	R186 On 02-November-23	9.40	Put	Bond Future	2790	2	2790	2	0.00
23/09/2022	R186 On 02-November-23	9.38	Put	Bond Future	2820	2	2820	2	0.00
23/09/2022	R186 On 02-November-23	9.39	Put	Bond Future	2805	2	2805	2	0.00
23/09/2022	R197 On 03-November-22			Bond Future	337.16	337.4799	337.1630	337.4799	831.00
23/09/2022	R197 On 02-February-23			Bond Future	334.56	334.8837	334.5553	334.8837	0.00
23/09/2022	R197 On 04-May-23			Bond Future	341.51	341.8480	341.5093	341.8480	0.00
23/09/2022	R197 On 03-August-23			Bond Future	339.51	339.8655	339.5108	339.8655	0.00
23/09/2022	R197 On 02-November-23			Bond Future	346.45	346.8092	346.4474	346.8092	0.00
23/09/2022	R202 On 03-November-22			Bond Future	249.52	250.4602	249.5211	250.4602	6,206.00
23/09/2022	R202 On 02-February-23			Bond Future	249.45	250.4128	249.4522	250.4128	460.00
23/09/2022	R202 On 04-May-23			Bond Future	254.64	255.6190	254.6360	255.6190	0.00
23/09/2022	R202 On 03-August-23			Bond Future	255.12	256.1277	255.1187	256.1277	0.00
23/09/2022	R202 On 02-November-23			Bond Future	260.33	261.3609	260.3314	261.3609	0.00
23/09/2022	R209 On 03-November-22			Bond Future	11.60	66.0293	11.6050	66.0293	19,159.00
23/09/2022	R209 On 03-November-22	10.00	Call	Bond Future	2	0	2	0	7,750.00
23/09/2022	R209 On 03-November-22	11.50	Call	Bond Future	1039	2	1039	2	1,300.00
23/09/2022	R209 On 03-November-22	11.01	Call	Bond Future	265	1	265	1	0.00
23/09/2022	R209 On 03-November-22	11.02	Call	Bond Future	274	1	274	1	0.00
23/09/2022	R209 On 03-November-22	10.50	Call	Bond Future	29	0	29	0	0.00
23/09/2022	R209 On 03-November-22	10.90	Call	Bond Future	178	0	178	0	1,300.00
23/09/2022	R209 On 03-November-22	11.00	Call	Bond Future	256	1	256	1	0.00
23/09/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
23/09/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
23/09/2022	R209 On 03-November-22	11.03	Call	Bond Future	284	1	284	1	0.00
23/09/2022	R209 On 03-November-22	12.00	Call	Bond Future	2495	4	2495	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
23/09/2022	R209 On 03-November-22	12.00	Put	Bond Future	598	0	598	0	7,750.00
23/09/2022	R209 On 03-November-22	11.03	Put	Bond Future	3195	2	3195	2	0.00
23/09/2022	R209 On 03-November-22	10.50	Put	Bond Future	5792	5	5792	5	0.00
23/09/2022	R209 On 03-November-22	10.90	Put	Bond Future	3773	0	3773	0	0.00
23/09/2022	R209 On 03-November-22	9.50	Put	Bond Future	11621	10	11621	10	0.00
23/09/2022	R209 On 03-November-22	9.25	Put	Bond Future	13190	12	13190	12	0.00
23/09/2022	R209 On 03-November-22	11.00	Put	Bond Future	3324	2	3324	2	6,000.00
23/09/2022	R209 On 03-November-22	11.02	Put	Bond Future	3238	2	3238	2	0.00
23/09/2022	R209 On 03-November-22	11.01	Put	Bond Future	3281	2	3281	2	0.00
23/09/2022	R209 On 03-November-22	11.50	Put	Bond Future	1557	1	1557	1	0.00
23/09/2022	R209 On 03-November-22	10.00	Put	Bond Future	8612	7	8612	7	6,000.00
23/09/2022	R209 On 02-February-23			Bond Future	11.74	67.2480	11.7404	67.2480	2,066.00
23/09/2022	R209 On 02-February-23	10.80	Call	Bond Future	662	1	662	1	0.00
23/09/2022	R209 On 02-February-23	10.79	Call	Bond Future	651	1	651	1	0.00
23/09/2022	R209 On 02-February-23	10.78	Call	Bond Future	640	1	640	1	0.00
23/09/2022	R209 On 02-February-23	10.80	Put	Bond Future	5432	4	5432	4	0.00
23/09/2022	R209 On 02-February-23	10.78	Put	Bond Future	5516	5	5516	5	0.00
23/09/2022	R209 On 02-February-23	10.79	Put	Bond Future	5474	4	5474	4	0.00
23/09/2022	R209 On 04-May-23			Bond Future	11.85	65.4780	11.8529	65.4780	1,250.00
23/09/2022	R209 On 04-May-23	11.11	Call	Bond Future	1533	2	1533	2	0.00
23/09/2022	R209 On 04-May-23	11.00	Call	Bond Future	1349	2	1349	2	0.00
23/09/2022	R209 On 04-May-23	12.50	Call	Bond Future	4949	6	4949	6	0.00
23/09/2022	R209 On 04-May-23	11.09	Call	Bond Future	1498	2	1498	2	0.00
23/09/2022	R209 On 04-May-23	11.10	Call	Bond Future	1515	2	1515	2	0.00
23/09/2022	R209 On 04-May-23	10.00	Call	Bond Future	361	1	361	1	7,500.00
23/09/2022	R209 On 04-May-23	10.00	Put	Bond Future	10080	9	10080	9	0.00
23/09/2022	R209 On 04-May-23	11.10	Put	Bond Future	5234	4	5234	4	0.00
23/09/2022	R209 On 04-May-23	11.09	Put	Bond Future	5269	4	5269	4	0.00
23/09/2022	R209 On 04-May-23	12.50	Put	Bond Future	1980	2	1980	2	7,500.00
23/09/2022	R209 On 04-May-23	11.00	Put	Bond Future	5585	5	5585	5	7,500.00
23/09/2022	R209 On 04-May-23	11.11	Put	Bond Future	5200	4	5200	4	0.00
23/09/2022	R209 On 03-August-23			Bond Future	11.96	66.8464	11.9640	66.8464	0.00
23/09/2022	R209 On 03-August-23	11.95	Call	Bond Future	3458	4	3458	4	0.00

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23/09/2022	R209 On 03-August-23	11.94	Call	Bond Future	3433	4	3433	4	0.00
23/09/2022	R209 On 03-August-23	11.93	Call	Bond Future	3409	4	3409	4	0.00
23/09/2022	R209 On 03-August-23	11.95	Put	Bond Future	3524	3	3524	3	0.00
23/09/2022	R209 On 03-August-23	11.93	Put	Bond Future	3568	3	3568	3	0.00
23/09/2022	R209 On 03-August-23	11.94	Put	Bond Future	3546	3	3546	3	0.00
23/09/2022	R209 On 02-November-23			Bond Future	12.09	65.0462	12.0902	65.0462	0.00
23/09/2022	R209 On 02-November-23	11.35	Call	Bond Future	2223	3	2223	3	0.00
23/09/2022	R209 On 02-November-23	11.33	Call	Bond Future	2186	3	2186	3	0.00
23/09/2022	R209 On 02-November-23	11.34	Call	Bond Future	2205	3	2205	3	0.00
23/09/2022	R209 On 02-November-23	11.34	Put	Bond Future	5789	5	5789	5	0.00
23/09/2022	R209 On 02-November-23	11.33	Put	Bond Future	5820	5	5820	5	0.00
23/09/2022	R209 On 02-November-23	11.35	Put	Bond Future	5758	5	5758	5	0.00
23/09/2022	R210 On 03-November-22			Bond Future	229.06	230.8814	229.0611	230.8814	430.00
23/09/2022	R210 On 02-February-23			Bond Future	233.34	235.1993	233.3417	235.1993	300.00
23/09/2022	R210 On 04-May-23			Bond Future	235.08	236.9804	235.0784	236.9804	0.00
23/09/2022	R210 On 03-August-23			Bond Future	240.04	241.9801	240.0371	241.9801	0.00
23/09/2022	R210 On 02-November-23			Bond Future	241.71	243.7014	241.7134	243.7014	0.00
23/09/2022	R213 On 03-November-22			Bond Future	11.20	80.1936	11.1961	80.1936	33,508.00
23/09/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
23/09/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
23/09/2022	R213 On 03-November-22	10.40	Call	Bond Future	54	0	54	0	0.00
23/09/2022	R213 On 03-November-22	10.19	Call	Bond Future	9	0	9	0	0.00
23/09/2022	R213 On 03-November-22	9.98	Call	Bond Future	1	0	1	0	0.00
23/09/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
23/09/2022	R213 On 03-November-22	10.38	Call	Bond Future	47	0	47	0	0.00
23/09/2022	R213 On 03-November-22	10.39	Call	Bond Future	50	0	50	0	0.00
23/09/2022	R213 On 03-November-22	10.37	Call	Bond Future	43	0	43	0	0.00
23/09/2022	R213 On 03-November-22	10.37	Put	Bond Future	3896	3	3896	3	200.00
23/09/2022	R213 On 03-November-22	10.39	Put	Bond Future	3806	3	3806	3	0.00
23/09/2022	R213 On 03-November-22	10.38	Put	Bond Future	3851	3	3851	3	0.00
23/09/2022	R213 On 03-November-22	9.19	Put	Bond Future	9789	9	9789	9	0.00
23/09/2022	R213 On 03-November-22	9.98	Put	Bond Future	5757	5	5757	5	200.00
23/09/2022	R213 On 03-November-22	10.19	Put	Bond Future	4733	4	4733	4	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2022	R213 On 03-November-22	10.40	Put	Bond Future	3762	3	3762	3	0.00
23/09/2022	R213 On 03-November-22	9.84	Put	Bond Future	6453	5	6453	5	476.00
23/09/2022	R213 On 03-November-22	9.13	Put	Bond Future	10105	9	10105	9	0.00
23/09/2022	R213 On 02-February-23			Bond Future	11.36	81.6737	11.3625	81.6737	0.00
23/09/2022	R213 On 02-February-23	10.43	Call	Bond Future	601	1	601	1	912.00
23/09/2022	R213 On 02-February-23	10.22	Call	Bond Future	417	1	417	1	0.00
23/09/2022	R213 On 02-February-23	9.16	Call	Bond Future	58	0	58	0	476.00
23/09/2022	R213 On 02-February-23	10.21	Call	Bond Future	410	1	410	1	0.00
23/09/2022	R213 On 02-February-23	10.23	Call	Bond Future	425	1	425	1	0.00
23/09/2022	R213 On 02-February-23	10.35	Call	Bond Future	525	1	525	1	0.00
23/09/2022	R213 On 02-February-23	12.20	Call	Bond Future	4534	5	4534	5	0.00
23/09/2022	R213 On 02-February-23	10.01	Call	Bond Future	280	0	280	0	0.00
23/09/2022	R213 On 02-February-23	12.20	Put	Bond Future	960	1	960	1	912.00
23/09/2022	R213 On 02-February-23	10.22	Put	Bond Future	5659	5	5659	5	0.00
23/09/2022	R213 On 02-February-23	10.43	Put	Bond Future	4845	4	4845	4	0.00
23/09/2022	R213 On 02-February-23	10.35	Put	Bond Future	5148	4	5148	4	476.00
23/09/2022	R213 On 02-February-23	10.21	Put	Bond Future	5699	5	5699	5	0.00
23/09/2022	R213 On 02-February-23	9.16	Put	Bond Future	10573	9	10573	9	0.00
23/09/2022	R213 On 02-February-23	10.01	Put	Bond Future	6533	5	6533	5	476.00
23/09/2022	R213 On 02-February-23	10.23	Put	Bond Future	5619	5	5619	5	0.00
23/09/2022	R213 On 04-May-23			Bond Future	11.49	79.7998	11.4930	79.7998	0.00
23/09/2022	R213 On 04-May-23	10.74	Call	Bond Future	1275	2	1275	2	0.00
23/09/2022	R213 On 04-May-23	10.73	Call	Bond Future	1261	2	1261	2	0.00
23/09/2022	R213 On 04-May-23	10.75	Call	Bond Future	1290	2	1290	2	0.00
23/09/2022	R213 On 04-May-23	10.75	Put	Bond Future	4566	4	4566	4	0.00
23/09/2022	R213 On 04-May-23	10.73	Put	Bond Future	4628	4	4628	4	0.00
23/09/2022	R213 On 04-May-23	10.74	Put	Bond Future	4597	4	4597	4	0.00
23/09/2022	R213 On 03-August-23			Bond Future	11.63	81.4668	11.6262	81.4668	0.00
23/09/2022	R213 On 03-August-23	11.62	Call	Bond Future	3047	4	3047	4	0.00
23/09/2022	R213 On 03-August-23	11.61	Call	Bond Future	3024	4	3024	4	0.00
23/09/2022	R213 On 03-August-23	11.63	Call	Bond Future	3070	4	3070	4	0.00
23/09/2022	R213 On 03-August-23	11.62	Put	Bond Future	3073	3	3073	3	0.00
23/09/2022	R213 On 03-August-23	11.61	Put	Bond Future	3092	3	3092	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
23/09/2022	R213 On 03-August-23	11.63	Put	Bond Future	3054	2	3054	2	0.00
23/09/2022	R213 On 02-November-23			Bond Future	11.79	79.5606	11.7869	79.5606	0.00
23/09/2022	R213 On 02-November-23	11.12	Call	Bond Future	1937	2	1937	2	0.00
23/09/2022	R213 On 02-November-23	11.11	Call	Bond Future	1920	2	1920	2	0.00
23/09/2022	R213 On 02-November-23	11.13	Call	Bond Future	1953	2	1953	2	0.00
23/09/2022	R213 On 02-November-23	11.13	Put	Bond Future	4689	4	4689	4	0.00
23/09/2022	R213 On 02-November-23	11.11	Put	Bond Future	4741	4	4741	4	0.00
23/09/2022	R213 On 02-November-23	11.12	Put	Bond Future	4715	4	4715	4	0.00
23/09/2022	R214 On 03-November-22			Bond Future	11.74	63.4849	11.7425	63.4849	24,771.00
23/09/2022	R214 On 03-November-22	11.36	Call	Bond Future	534	1	534	1	0.00
23/09/2022	R214 On 03-November-22	11.35	Call	Bond Future	519	1	519	1	0.00
23/09/2022	R214 On 03-November-22	11.34	Call	Bond Future	504	1	504	1	0.00
23/09/2022	R214 On 03-November-22	11.36	Put	Bond Future	2530	2	2530	2	0.00
23/09/2022	R214 On 03-November-22	11.35	Put	Bond Future	2568	2	2568	2	0.00
23/09/2022	R214 On 03-November-22	11.34	Put	Bond Future	2607	2	2607	2	0.00
23/09/2022	R214 On 02-February-23			Bond Future	11.87	64.6566	11.8737	64.6566	64,507.00
23/09/2022	R214 On 02-February-23	11.09	Call	Bond Future	938	1	938	1	0.00
23/09/2022	R214 On 02-February-23	11.07	Call	Bond Future	908	1	908	1	0.00
23/09/2022	R214 On 02-February-23	11.08	Call	Bond Future	923	1	923	1	0.00
23/09/2022	R214 On 02-February-23	11.08	Put	Bond Future	5104	4	5104	4	0.00
23/09/2022	R214 On 02-February-23	11.07	Put	Bond Future	5145	4	5145	4	0.00
23/09/2022	R214 On 02-February-23	11.09	Put	Bond Future	5064	4	5064	4	0.00
23/09/2022	R214 On 04-May-23			Bond Future	11.98	62.6868	11.9774	62.6868	0.00
23/09/2022	R214 On 04-May-23	11.38	Call	Bond Future	1871	2	1871	2	0.00
23/09/2022	R214 On 04-May-23	11.36	Call	Bond Future	1832	2	1832	2	0.00
23/09/2022	R214 On 04-May-23	11.37	Call	Bond Future	1852	2	1852	2	0.00
23/09/2022	R214 On 04-May-23	11.37	Put	Bond Future	4967	4	4967	4	0.00
23/09/2022	R214 On 04-May-23	11.36	Put	Bond Future	5001	4	5001	4	0.00
23/09/2022	R214 On 04-May-23	11.38	Put	Bond Future	4933	4	4933	4	0.00
23/09/2022	R214 On 03-August-23			Bond Future	12.08	63.9967	12.0811	63.9967	0.00
23/09/2022	R214 On 03-August-23	12.16	Call	Bond Future	3924	5	3924	5	0.00
23/09/2022	R214 On 03-August-23	12.14	Call	Bond Future	3871	5	3871	5	0.00
23/09/2022	R214 On 03-August-23	12.15	Call	Bond Future	3897	5	3897	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
23/09/2022	R214 On 03-August-23	12.15	Put	Bond Future	3564	3	3564	3	0.00
23/09/2022	R214 On 03-August-23	12.14	Put	Bond Future	3586	3	3586	3	0.00
23/09/2022	R214 On 03-August-23	12.16	Put	Bond Future	3542	3	3542	3	0.00
23/09/2022	R214 On 02-November-23			Bond Future	12.20	61.9910	12.2006	61.9910	0.00
23/09/2022	R214 On 02-November-23	11.45	Call	Bond Future	2312	3	2312	3	0.00
23/09/2022	R214 On 02-November-23	11.47	Call	Bond Future	2350	3	2350	3	0.00
23/09/2022	R214 On 02-November-23	11.46	Call	Bond Future	2331	3	2331	3	0.00
23/09/2022	R214 On 02-November-23	11.46	Put	Bond Future	6049	5	6049	5	0.00
23/09/2022	R214 On 02-November-23	11.45	Put	Bond Future	6083	5	6083	5	0.00
23/09/2022	R214 On 02-November-23	11.47	Put	Bond Future	6015	5	6015	5	0.00
23/09/2022	R248 On 03-November-22			Bond Future	11.74	79.3206	11.7350	79.3206	248,902.00
23/09/2022	R248 On 03-November-22	10.00	Call	Bond Future	1	0	1	0	0.00
23/09/2022	R248 On 03-November-22	11.90	Call	Bond Future	2265	3	2265	3	0.00
23/09/2022	R248 On 03-November-22	11.30	Call	Bond Future	572	1	572	1	950.00
23/09/2022	R248 On 03-November-22	11.31	Call	Bond Future	590	1	590	1	0.00
23/09/2022	R248 On 03-November-22	10.60	Call	Bond Future	30	0	30	0	950.00
23/09/2022	R248 On 03-November-22	11.32	Call	Bond Future	608	1	608	1	0.00
23/09/2022	R248 On 03-November-22	11.20	Call	Bond Future	417	1	417	1	0.00
23/09/2022	R248 On 03-November-22	10.70	Call	Bond Future	52	0	52	0	0.00
23/09/2022	R248 On 03-November-22	10.70	Put	Bond Future	7151	6	7151	6	0.00
23/09/2022	R248 On 03-November-22	11.20	Put	Bond Future	3948	3	3948	3	0.00
23/09/2022	R248 On 03-November-22	11.30	Put	Bond Future	3422	2	3422	2	0.00
23/09/2022	R248 On 03-November-22	11.31	Put	Bond Future	3372	2	3372	2	0.00
23/09/2022	R248 On 03-November-22	10.60	Put	Bond Future	7876	6	7876	6	0.00
23/09/2022	R248 On 03-November-22	11.90	Put	Bond Future	1232	1	1232	1	0.00
23/09/2022	R248 On 03-November-22	10.00	Put	Bond Future	12581	11	12581	11	0.00
23/09/2022	R248 On 03-November-22	11.32	Put	Bond Future	3322	2	3322	2	0.00
23/09/2022	R248 On 02-February-23			Bond Future	11.86	80.8215	11.8607	80.8215	0.00
23/09/2022	R248 On 02-February-23	11.10	Call	Bond Future	1215	2	1215	2	2,700.00
23/09/2022	R248 On 02-February-23	11.06	Call	Bond Future	1139	2	1139	2	0.00
23/09/2022	R248 On 02-February-23	10.40	Call	Bond Future	322	1	322	1	2,700.00
23/09/2022	R248 On 02-February-23	11.07	Call	Bond Future	1157	2	1157	2	0.00
23/09/2022	R248 On 02-February-23	11.08	Call	Bond Future	1176	2	1176	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
23/09/2022	R248 On 02-February-23	11.08	Put	Bond Future	6324	5	6324	5	0.00
23/09/2022	R248 On 02-February-23	11.10	Put	Bond Future	6223	5	6223	5	0.00
23/09/2022	R248 On 02-February-23	11.07	Put	Bond Future	6375	5	6375	5	0.00
23/09/2022	R248 On 02-February-23	10.40	Put	Bond Future	10474	9	10474	9	0.00
23/09/2022	R248 On 02-February-23	11.06	Put	Bond Future	6426	5	6426	5	0.00
23/09/2022	R248 On 04-May-23			Bond Future	11.97	78.0230	11.9673	78.0230	0.00
23/09/2022	R248 On 04-May-23	11.33	Call	Bond Future	2246	3	2246	3	0.00
23/09/2022	R248 On 04-May-23	11.34	Call	Bond Future	2270	3	2270	3	0.00
23/09/2022	R248 On 04-May-23	11.35	Call	Bond Future	2295	3	2295	3	0.00
23/09/2022	R248 On 04-May-23	11.35	Put	Bond Future	6250	5	6250	5	0.00
23/09/2022	R248 On 04-May-23	11.34	Put	Bond Future	6292	5	6292	5	0.00
23/09/2022	R248 On 04-May-23	11.33	Put	Bond Future	6335	5	6335	5	0.00
23/09/2022	R248 On 03-August-23			Bond Future	12.08	79.6159	12.0773	79.6159	0.00
23/09/2022	R248 On 03-August-23	12.09	Call	Bond Future	4686	6	4686	6	0.00
23/09/2022	R248 On 03-August-23	12.10	Call	Bond Future	4718	6	4718	6	0.00
23/09/2022	R248 On 03-August-23	12.11	Call	Bond Future	4751	6	4751	6	0.00
23/09/2022	R248 On 03-August-23	12.11	Put	Bond Future	4554	4	4554	4	0.00
23/09/2022	R248 On 03-August-23	12.10	Put	Bond Future	4582	4	4582	4	0.00
23/09/2022	R248 On 03-August-23	12.09	Put	Bond Future	4609	4	4609	4	0.00
23/09/2022	R248 On 02-November-23			Bond Future	12.19	76.8033	12.1937	76.8033	0.00
23/09/2022	R248 On 02-November-23	11.49	Call	Bond Future	3001	4	3001	4	0.00
23/09/2022	R248 On 02-November-23	11.47	Call	Bond Future	2954	4	2954	4	0.00
23/09/2022	R248 On 02-November-23	11.48	Call	Bond Future	2978	4	2978	4	0.00
23/09/2022	R248 On 02-November-23	11.49	Put	Bond Future	7386	6	7386	6	0.00
23/09/2022	R248 On 02-November-23	11.47	Put	Bond Future	7470	6	7470	6	0.00
23/09/2022	R248 On 02-November-23	11.48	Put	Bond Future	7428	6	7428	6	0.00