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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/10/2022 TO: 19/10/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	2025 On 03-November-22			Bond Future	165.72	165.8171	165.7235	165.8171	3,084.00
19/10/2022	2025 On 02-February-23			Bond Future	167.12	167.2212	167.1190	167.2212	4,226.00
19/10/2022	2025 On 04-May-23			Bond Future	170.57	170.6771	170.5681	170.6771	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
19/10/2022	2025 On 03-August-23			Bond Future	172.37	172.4746	172.3710	172.4746	0.00
19/10/2022	2025 On 02-November-23			Bond Future	175.97	176.0766	175.9706	176.0766	0.00
19/10/2022	2029 On 03-November-22			Bond Future	118.16	118.6433	118.1616	118.6433	912.00
19/10/2022	2029 On 02-February-23			Bond Future	120.37	120.8700	120.3718	120.8700	1,086.00
19/10/2022	2029 On 04-May-23			Bond Future	121.56	122.0660	121.5599	122.0660	0.00
19/10/2022	2029 On 03-August-23			Bond Future	124.09	124.6115	124.0939	124.6115	0.00
19/10/2022	2029 On 02-November-23			Bond Future	125.35	125.8703	125.3487	125.8703	0.00
19/10/2022	2030 On 03-November-22			Bond Future	10.88	88.1892	87.9708	88.1892	46,703.00
19/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	1	0	0	0	0.00
19/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	1	0	0	0	0.00
19/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	6	0	0	0	500.00
19/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3068	3	3	3	0.00
19/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	1	0	0	0	0.00
19/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
19/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	5491	5	5	5	0.00
19/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	3587	3	4	3	0.00
19/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	3124	3	3	3	0.00
19/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	73	0	0	0	500.00
19/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	3634	3	4	3	0.00
19/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3681	3	4	3	0.00
19/10/2022	2030 On 02-February-23			Bond Future	11.05	85.8169	85.5889	85.8169	86,492.00
19/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3286	3	3	3	5,000.00
19/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2145	2	2	2	0.00
19/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2241	2	2	2	0.00
19/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	443	0	0	0	0.00
19/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	335	0	0	0	388.00
19/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	55	0	0	0	102.00
19/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	96	0	0	0	388.00
19/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	397	0	0	0	0.00
19/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	315	0	0	0	0.00
19/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	2727	3	3	3	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	429	0	0	0	0.00
19/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	435	0	0	0	0.00
19/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	320	0	0	0	0.00
19/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	119	0	0	0	0.00
19/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	90	0	0	0	0.00
19/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	256	0	0	0	0.00
19/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	6529	6	7	6	102.00
19/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	10460	10	10	10	0.00
19/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	9354	9	9	9	0.00
19/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	9164	9	9	9	0.00
19/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	8599	8	9	8	0.00
19/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	5358	5	5	5	102.00
19/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	5079	5	5	5	0.00
19/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1431	1	1	1	0.00
19/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1755	2	2	2	388.00
19/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5976	6	6	6	0.00
19/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5809	6	6	6	0.00
19/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5934	6	6	6	0.00
19/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	5157	5	5	5	0.00
19/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	5118	5	5	5	0.00
19/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1830	2	2	2	0.00
19/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1148	1	1	1	0.00
19/10/2022	2030 On 04-May-23			Bond Future	11.19	87.5731	87.3379	87.5731	0.00
19/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6436	7	6	7	0.00
19/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	3647	4	4	4	0.00
19/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	4819	5	5	5	0.00
19/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6216	6	6	6	0.00
19/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1395	1	1	1	0.00
19/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1561	2	2	2	350.00
19/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	499	1	0	1	150.00
19/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	2943	3	3	3	0.00
19/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1228	1	1	1	479.00
19/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1367	1	1	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
19/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1381	1	1	1	0.00
19/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	551	1	1	1	479.00
19/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	622	1	1	1	388.00
19/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	251	0	0	0	388.00
19/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	786	1	1	1	1,080.00
19/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5962	6	6	6	0.00
19/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9946	10	10	10	0.00
19/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7597	7	8	7	0.00
19/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6798	7	7	7	0.00
19/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	7233	7	7	7	0.00
19/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	4201	4	4	4	0.00
19/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	4230	4	4	4	0.00
19/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4531	4	5	4	0.00
19/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2311	2	2	2	150.00
19/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3859	4	4	4	0.00
19/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	4172	4	4	4	0.00
19/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	934	1	1	1	479.00
19/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1342	1	1	1	1,080.00
19/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1862	2	2	2	388.00
19/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	884	1	1	1	350.00
19/10/2022	2030 On 03-August-23			Bond Future	11.34	85.3730	85.1322	85.3730	0.00
19/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6250	6	6	6	0.00
19/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3023	3	3	3	0.00
19/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7136	7	7	7	0.00
19/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	2979	3	3	3	0.00
19/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1330	1	1	1	1,012.00
19/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1679	2	2	2	350.00
19/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3001	3	3	3	0.00
19/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2941	3	3	3	0.00
19/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4539	4	5	4	0.00
19/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2978	3	3	3	0.00
19/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	1126	1	1	1	350.00
19/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	5256	5	5	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
19/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1359	1	1	1	1,012.00
19/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2959	3	3	3	0.00
19/10/2022	2030 On 02-November-23			Bond Future	11.49	87.1379	86.8921	87.1379	0.00
19/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1554	2	2	2	0.00
19/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1539	2	2	2	0.00
19/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1524	2	2	2	0.00
19/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4293	4	4	4	0.00
19/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	4267	4	4	4	0.00
19/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	4241	4	4	4	0.00
19/10/2022	2032 On 03-November-22			Bond Future	11.36	83.3708	83.2011	83.3708	115,422.00
19/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
19/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
19/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1418	2	1	2	0.00
19/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	4561	5	5	5	0.00
19/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	12	0	0	0	0.00
19/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	14	0	0	0	750.00
19/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1092	1	1	1	0.00
19/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
19/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	2	0	0	0	0.00
19/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	4	0	0	0	0.00
19/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
19/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
19/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
19/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
19/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	6277	6	6	6	180.00
19/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	7612	7	8	7	0.00
19/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	6553	6	7	6	454.00
19/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	10830	11	11	11	0.00
19/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	10245	10	10	10	0.00
19/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	4115	4	4	4	180.00
19/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	11125	11	11	11	0.00
19/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	4486	4	4	4	454.00

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19/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	6003	6	6	6	0.00
19/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	629	1	1	1	7,500.00
19/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	3541	3	4	3	0.00
19/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	3593	3	4	3	0.00
19/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	27	0	0	0	750.00
19/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	461	0	0	0	500.00
19/10/2022	2032 On 02-February-23			Bond Future	11.52	84.9148	84.7367	84.9148	102,401.00
19/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3217	3	3	3	0.00
19/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6341	6	6	6	0.00
19/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	425	0	0	0	0.00
19/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	432	0	0	0	0.00
19/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	288	0	0	0	0.00
19/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	48	0	0	0	454.00
19/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	2777	3	3	3	0.00
19/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	440	0	0	0	0.00
19/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	519	1	1	1	0.00
19/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	704	1	1	1	750.00
19/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	321	0	0	0	500.00
19/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	71	0	0	0	500.00
19/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	183	0	0	0	750.00
19/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	8484	8	8	8	0.00
19/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10907	11	11	11	0.00
19/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6983	7	7	7	0.00
19/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4979	5	5	5	0.00
19/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5686	6	6	6	454.00
19/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	6136	6	6	6	0.00
19/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1950	2	2	2	0.00
19/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	11808	12	12	12	0.00
19/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	7275	7	7	7	454.00
19/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	6182	6	6	6	0.00
19/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	6228	6	6	6	0.00
19/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	630	1	1	1	750.00
19/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1674	2	2	2	500.00

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19/10/2022	2032 On 04-May-23			Bond Future	11.66	82.4885	82.3044	82.4885	0.00
19/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1122	1	1	1	400.00
19/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1490	2	1	2	0.00
19/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1506	2	2	2	0.00
19/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1523	2	2	2	0.00
19/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2459	3	2	3	400.00
19/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	8754	9	9	9	0.00
19/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	876	1	1	1	400.00
19/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	5278	5	5	5	0.00
19/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	5312	5	5	5	0.00
19/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	5346	5	5	5	0.00
19/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	6254	6	6	6	0.00
19/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3837	4	4	4	0.00
19/10/2022	2032 On 03-August-23			Bond Future	11.80	84.1914	84.0027	84.1914	2,600.00
19/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3390	3	3	3	0.00
19/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3415	3	3	3	0.00
19/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	3770	4	4	4	5,000.00
19/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3440	3	3	3	0.00
19/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3564	3	4	3	0.00
19/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	3292	3	3	3	0.00
19/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3586	3	4	3	0.00
19/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3607	3	4	3	0.00
19/10/2022	2032 On 02-November-23			Bond Future	11.95	81.7711	81.5785	81.7711	0.00
19/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	1790	2	2	2	0.00
19/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	1808	2	2	2	0.00
19/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	1825	2	2	2	0.00
19/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	5103	5	5	5	0.00
19/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	5134	5	5	5	0.00
19/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	5165	5	5	5	0.00
19/10/2022	2033 On 03-November-22			Bond Future	112.88	112.8313	112.8770	112.8313	590.00
19/10/2022	2033 On 02-February-23			Bond Future	114.99	114.9490	114.9884	114.9490	6,990.00
19/10/2022	2033 On 04-May-23			Bond Future	115.98	115.9349	115.9760	115.9349	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
19/10/2022	2033 On 03-August-23			Bond Future	118.39	118.3523	118.3934	118.3523	0.00
19/10/2022	2033 On 02-November-23			Bond Future	119.44	119.3896	119.4388	119.3896	0.00
19/10/2022	2037 On 03-November-22			Bond Future	11.88	79.5332	79.3118	79.5332	24,981.00
19/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	67	0	0	0	0.00
19/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	76	0	0	0	0.00
19/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	71	0	0	0	0.00
19/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	3388	3	3	3	0.00
19/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	3443	3	3	3	0.00
19/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	3333	3	3	3	0.00
19/10/2022	2037 On 02-February-23			Bond Future	12.04	76.7502	76.5197	76.7502	122,415.00
19/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	700	1	1	1	636.00
19/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	638	1	1	1	0.00
19/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2481	3	2	3	0.00
19/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	615	1	1	1	0.00
19/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	627	1	1	1	0.00
19/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	6381	6	6	6	0.00
19/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	6431	6	6	6	0.00
19/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	6332	6	6	6	0.00
19/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	6090	6	6	6	0.00
19/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2838	3	3	3	636.00
19/10/2022	2037 On 04-May-23			Bond Future	12.17	78.3215	78.0840	78.3215	0.00
19/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2648	3	3	3	400.00
19/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1185	1	1	1	400.00
19/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9020	9	9	9	0.00
19/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1663	2	2	2	0.00
19/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1626	2	2	2	0.00
19/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1644	2	2	2	0.00
19/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	6473	6	6	6	0.00
19/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7688	8	8	8	0.00
19/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	6514	6	7	6	0.00
19/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1263	1	1	1	400.00
19/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	6432	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4775	5	5	5	0.00
19/10/2022	2037 On 03-August-23			Bond Future	12.31	75.6802	75.4372	75.6802	0.00
19/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	3679	4	4	4	0.00
19/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3652	4	4	4	0.00
19/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3625	4	4	4	0.00
19/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4615	4	5	4	0.00
19/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4588	4	5	4	0.00
19/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4561	4	5	4	0.00
19/10/2022	2037 On 02-November-23			Bond Future	12.44	77.2450	76.9968	77.2450	0.00
19/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	1958	2	2	2	0.00
19/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	1940	2	2	2	0.00
19/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	1976	2	2	2	0.00
19/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6770	7	7	7	0.00
19/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6732	7	7	7	0.00
19/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6693	7	7	7	0.00
19/10/2022	2038 On 03-November-22			Bond Future	125.47	125.3800	125.4686	125.3800	1,300.00
19/10/2022	2038 On 02-February-23			Bond Future	125.90	125.8117	125.8981	125.8117	2,770.00
19/10/2022	2038 On 04-May-23			Bond Future	128.50	128.4124	128.4970	128.4124	1,718.00
19/10/2022	2038 On 03-August-23			Bond Future	129.20	129.1086	129.2041	129.1086	0.00
19/10/2022	2038 On 02-November-23			Bond Future	131.90	131.8051	131.9024	131.8051	0.00
19/10/2022	2040 On 03-November-22			Bond Future	11.93	81.3786	81.2002	81.3786	15,586.00
19/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
19/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	166	0	0	0	0.00
19/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
19/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	99	0	0	0	0.00
19/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	1	0	0	0	0.00
19/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	49	0	0	0	1,467.00
19/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
19/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1230	1	1	1	0.00
19/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	3550	4	4	4	0.00
19/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	88	0	0	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
19/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	94	0	0	0	0.00
19/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	24	0	0	0	1,078.00
19/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	4601	4	5	4	0.00
19/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	3314	3	3	3	0.00
19/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	800	1	1	1	0.00
19/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	8669	8	9	8	0.00
19/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	3973	4	4	4	0.00
19/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	7272	7	7	7	0.00
19/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	7966	8	8	8	0.00
19/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	2808	3	3	3	0.00
19/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	117	0	0	0	1,078.00
19/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	3431	3	3	3	0.00
19/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	3373	3	3	3	0.00
19/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	12321	12	12	12	0.00
19/10/2022	2040 On 02-February-23			Bond Future	12.07	78.3795	78.1927	78.3795	111,212.00
19/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	2875	3	3	3	0.00
19/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	707	1	1	1	0.00
19/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	720	1	1	1	0.00
19/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	115	0	0	0	388.00
19/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	107	0	0	0	0.00
19/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3430	4	3	4	0.00
19/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3532	4	4	4	0.00
19/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	734	1	1	1	0.00
19/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	833	1	1	1	621.00
19/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	544	1	1	1	388.00
19/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	515	1	1	1	0.00
19/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	7558	7	8	7	0.00
19/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	6319	6	6	6	0.00
19/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2893	3	3	3	621.00
19/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	6681	7	7	7	0.00
19/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2386	2	2	2	388.00
19/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2457	2	2	2	0.00
19/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	12640	12	13	12	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
19/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	12425	12	12	12	0.00
19/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	7733	8	8	8	0.00
19/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	6733	7	7	7	0.00
19/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	6786	7	7	7	0.00
19/10/2022	2040 On 04-May-23			Bond Future	12.20	79.9843	79.7913	79.9843	0.00
19/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	8365	8	8	8	0.00
19/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	1882	2	2	2	0.00
19/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2007	2	2	2	486.00
19/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	859	1	1	1	486.00
19/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1079	1	1	1	388.00
19/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	1862	2	2	2	0.00
19/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	404	0	0	0	388.00
19/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	5850	6	6	6	0.00
19/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	1903	2	2	2	0.00
19/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	6568	6	7	6	0.00
19/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	10158	10	10	10	0.00
19/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2606	3	3	3	388.00
19/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1637	2	2	2	486.00
19/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	13705	14	14	14	0.00
19/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6654	7	7	7	0.00
19/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	9081	9	9	9	0.00
19/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	6356	6	6	6	0.00
19/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	6611	6	7	6	0.00
19/10/2022	2040 On 03-August-23			Bond Future	12.33	77.1269	76.9293	77.1269	0.00
19/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4164	4	4	4	0.00
19/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4135	4	4	4	0.00
19/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4193	4	4	4	0.00
19/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4778	5	5	5	0.00
19/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4835	5	5	5	0.00
19/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4807	5	5	5	0.00
19/10/2022	2040 On 02-November-23			Bond Future	12.46	78.7216	78.5198	78.7216	0.00
19/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2354	2	2	2	0.00
19/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2333	2	2	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
19/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2313	2	2	2	0.00
19/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	7487	7	7	7	0.00
19/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	7404	7	7	7	0.00
19/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	7446	7	7	7	0.00
19/10/2022	2044 On 03-November-22			Bond Future	11.90	78.3247	78.1415	78.3247	44,674.00
19/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	114	0	0	0	0.00
19/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	120	0	0	0	0.00
19/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
19/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
19/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	1	0	0	0	0.00
19/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	128	0	0	0	0.00
19/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	65	0	0	0	1,647.00
19/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	3893	4	4	4	0.00
19/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	3290	3	3	3	0.00
19/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	3232	3	3	3	0.00
19/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	7262	7	7	7	0.00
19/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	8704	9	9	9	0.00
19/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	12494	12	12	12	0.00
19/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	3349	3	3	3	0.00
19/10/2022	2044 On 02-February-23			Bond Future	12.04	75.3942	75.2027	75.3942	82,688.00
19/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	841	1	1	1	0.00
19/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	903	1	1	1	1,300.00
19/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	2796	3	3	3	0.00
19/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2493	3	2	3	1,300.00
19/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	812	1	1	1	0.00
19/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	826	1	1	1	0.00
19/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	6473	6	6	6	0.00
19/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	6526	6	7	6	0.00
19/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3326	3	3	3	0.00
19/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	3024	3	3	3	4,000.00
19/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	6213	6	6	6	0.00
19/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	6421	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2022	2044 On 04-May-23			Bond Future	12.16	76.9379	76.7403	76.9379	0.00
19/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4328	4	4	4	0.00
19/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	2842	3	3	3	0.00
19/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3549	4	4	4	0.00
19/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2064	2	2	2	0.00
19/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2042	2	2	2	0.00
19/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2021	2	2	2	0.00
19/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	6643	7	7	7	0.00
19/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	5301	5	5	5	4,115.00
19/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	6599	6	7	6	0.00
19/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	6556	6	7	6	0.00
19/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4481	4	4	4	4,115.00
19/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3782	4	4	4	1,500.00
19/10/2022	2044 On 03-August-23			Bond Future	12.28	74.1429	73.9406	74.1429	0.00
19/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4248	4	4	4	0.00
19/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4189	4	4	4	0.00
19/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4219	4	4	4	0.00
19/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	4920	5	5	5	0.00
19/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	4949	5	5	5	0.00
19/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4891	5	5	5	0.00
19/10/2022	2044 On 02-November-23			Bond Future	12.40	75.6759	75.4693	75.6759	0.00
19/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2679	3	3	3	0.00
19/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2700	3	3	3	0.00
19/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2722	3	3	3	0.00
19/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7707	8	8	8	0.00
19/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7749	8	8	8	0.00
19/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7791	8	8	8	0.00
19/10/2022	2046 On 03-November-22			Bond Future	109.07	110.6937	109.0720	110.6937	3,971.00
19/10/2022	2046 On 02-February-23			Bond Future	111.11	112.7711	111.1122	112.7711	9,274.00
19/10/2022	2046 On 04-May-23			Bond Future	111.37	113.0568	111.3694	113.0568	5,004.00
19/10/2022	2046 On 03-August-23			Bond Future	113.69	115.4147	113.6913	115.4147	0.00
19/10/2022	2046 On 02-November-23			Bond Future	113.97	115.7140	113.9656	115.7140	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
19/10/2022	2050 On 03-November-22			Bond Future	109.98	112.9646	109.9773	112.9646	1,583.00
19/10/2022	2050 On 02-February-23			Bond Future	109.90	112.9444	109.8978	112.9444	7,774.00
19/10/2022	2050 On 04-May-23			Bond Future	112.17	115.2789	112.1662	115.2789	3,582.00
19/10/2022	2050 On 03-August-23			Bond Future	112.31	115.4795	112.3122	115.4795	0.00
19/10/2022	2050 On 02-November-23			Bond Future	114.66	117.8912	114.6576	117.8912	0.00
19/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	AL37 On 03-November-22			Index Future	824.60	825.7380	824.6000	825.7380	0.00
19/10/2022	AL37 On 02-February-23			Index Future	839.82	840.9960	839.8200	840.9960	0.00
19/10/2022	AL37 On 04-May-23			Index Future	856.94	858.1520	856.9440	858.1520	0.00
19/10/2022	AL37 On 03-August-23			Index Future	874.61	875.8430	874.6080	875.8430	0.00
19/10/2022	AL37 On 02-November-23			Index Future	892.68	893.9400	892.6790	893.9400	0.00
19/10/2022	AL7T On 03-November-22			Index Future	933.31	935.6730	933.3070	935.6730	0.00
19/10/2022	AL7T On 02-February-23			Index Future	950.53	952.9630	950.5330	952.9630	0.00
19/10/2022	AL7T On 04-May-23			Index Future	969.92	972.4030	969.9150	972.4030	0.00
19/10/2022	AL7T On 03-August-23			Index Future	989.91	992.4490	989.9070	992.4490	0.00
19/10/2022	AL7T On 02-November-23			Index Future	1010.36	1012.9560	1010.3610	1012.9560	0.00
19/10/2022	ALBI On 03-November-22			Index Future	819.11	821.0390	819.1050	821.0390	108.00
19/10/2022	ALBI On 02-February-23			Index Future	834.22	836.2100	834.2230	836.2100	17.00
19/10/2022	ALBI On 04-May-23			Index Future	851.23	853.2690	851.2340	853.2690	0.00
19/10/2022	ALBI On 03-August-23			Index Future	868.78	870.8590	868.7790	870.8590	0.00
19/10/2022	ALBI On 02-November-23			Index Future	886.73	888.8530	886.7300	888.8530	0.00
19/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C007 On 31-January-37			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
19/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C303 On 14-August-15			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
19/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2022	ES33 On 03-November-22			Bond Future	12.68	71.1859	71.0141	71.1859	0.00
19/10/2022	ES33 On 02-February-23			Bond Future	12.88	72.5219	72.3424	72.5219	350.00
19/10/2022	ES33 On 04-May-23			Bond Future	13.05	70.2255	70.0403	70.2255	0.00
19/10/2022	ES33 On 03-August-23			Bond Future	13.23	71.6911	71.5015	71.6911	0.00
19/10/2022	ES33 On 02-November-23			Bond Future	13.42	69.3931	69.1994	69.3931	0.00
19/10/2022	ES42 On 03-November-22			Bond Future	12.88	69.4175	69.2934	69.4175	0.00
19/10/2022	ES42 On 02-February-23			Bond Future	13.06	70.7203	70.5895	70.7203	4,769.00
19/10/2022	ES42 On 04-May-23			Bond Future	13.22	67.9183	67.7829	67.9183	0.00
19/10/2022	ES42 On 03-August-23			Bond Future	13.37	69.3365	69.1976	69.3365	0.00
19/10/2022	ES42 On 02-November-23			Bond Future	13.54	66.5222	66.3803	66.5222	0.00
19/10/2022	GOVI On 03-November-22			GOVI	807.45	809.3780	807.4460	809.3780	48.00
19/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	129640	11	13	11	0.00
19/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	129740	11	13	11	0.00
19/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	129840	11	13	11	0.00
19/10/2022	GOVI On 02-February-23			GOVI	822.35	824.3340	822.3490	824.3340	818.00
19/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	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
19/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	284810	26	28	26	0.00
19/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	284710	26	28	26	0.00
19/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	284910	27	28	27	0.00
19/10/2022	GOVI On 04-May-23			GOVI	839.12	841.1500	839.1180	841.1500	0.00
19/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	137420	12	14	12	0.00
19/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	137520	12	14	12	0.00
19/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	137620	12	14	12	0.00
19/10/2022	GOVI On 03-August-23			GOVI	856.41	858.4910	856.4140	858.4910	0.00
19/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	191840	21	19	21	0.00
19/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	192040	21	19	21	0.00
19/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	191940	21	19	21	0.00
19/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 02-November-23			GOVI	874.11	876.2290	874.1090	876.2290	0.00
19/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
19/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	117010	10	12	10	0.00
19/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	117110	10	12	10	0.00
19/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	116910	10	12	10	0.00
19/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/10/2022	IGOV On 03-November-22			Index Future	314.46	316.6860	314.4640	316.6860	19.00
19/10/2022	IGOV On 02-February-23			Index Future	320.35	322.6160	320.3460	322.6160	683.00
19/10/2022	IGOV On 04-May-23			Index Future	326.95	329.2740	326.9540	329.2740	0.00
19/10/2022	IGOV On 03-August-23			Index Future	333.77	336.1370	333.7680	336.1370	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
19/10/2022	IGOV On 02-November-23			Index Future	340.74	343.1560	340.7380	343.1560	0.00
19/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
19/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
19/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
19/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
19/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.46	93.5450	93.5420	93.5450	0.00
19/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.57	93.4400	93.4350	93.4400	0.00
19/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.32	92.6650	92.6850	92.6650	68.00
19/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.39	92.6000	92.6150	92.6000	0.00
19/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.85	92.1400	92.1500	92.1400	0.00
19/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.91	92.0750	92.0900	92.0750	0.00
19/10/2022	JBAF On 19-April-23			Jibar Tradeable Future	8.11	91.8900	91.8900	91.8900	0.00
19/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.24	91.7500	91.7650	91.7500	0.00
19/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.33	91.7050	91.6700	91.7050	75.00
19/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.36	91.6450	91.6400	91.6450	272.00
19/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.34	91.6500	91.6600	91.6500	0.00
19/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	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
19/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.45	91.6000	91.5550	91.6000	0.00
19/10/2022	R023 On 03-November-22			Bond Future	7.38	101.6042	101.5733	101.6042	8,432.00
19/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
19/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
19/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
19/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	344	0	0	0	0.00
19/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	347	0	0	0	0.00
19/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	341	0	0	0	0.00
19/10/2022	R035 On 03-November-22			Bond Future	11.72	83.6013	83.3829	83.6013	19,890.00
19/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
19/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
19/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	63	0	0	0	0.00
19/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	59	0	0	0	0.00
19/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	1	0	0	0	0.00
19/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	67	0	0	0	0.00
19/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5143	5	5	5	0.00
19/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	22	0	0	0	0.00
19/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	34	0	0	0	976.00
19/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	4215	4	4	4	582.00
19/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	18	0	0	0	976.00
19/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	3310	3	3	3	0.00
19/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	6759	7	7	7	582.00
19/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	3420	3	3	3	0.00
19/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	3365	3	3	3	0.00
19/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3869	4	4	4	0.00
19/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	8466	8	8	8	0.00
19/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	11617	11	12	11	0.00
19/10/2022	R035 On 02-February-23			Bond Future	11.88	85.1496	84.9220	85.1496	160,253.00
19/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	2959	3	3	3	0.00
19/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	7534	8	8	8	0.00
19/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	837	1	1	1	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
19/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	852	1	1	1	0.00
19/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	594	1	1	1	0.00
19/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	198	0	0	0	976.00
19/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	391	0	0	0	388.00
19/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	605	1	1	1	0.00
19/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	2837	3	3	3	0.00
19/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	617	1	1	1	0.00
19/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	405	0	0	0	0.00
19/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	362	0	0	0	0.00
19/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	63	0	0	0	582.00
19/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	70	0	0	0	0.00
19/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	77	0	0	0	388.00
19/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	12008	12	12	12	0.00
19/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	12525	12	13	12	0.00
19/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7761	8	8	8	0.00
19/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	7544	7	8	7	0.00
19/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	7436	7	7	7	582.00
19/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	9473	9	9	9	0.00
19/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	6314	6	6	6	0.00
19/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	674	1	1	1	976.00
19/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	6362	6	6	6	0.00
19/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	12266	12	12	12	0.00
19/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	6411	6	6	6	0.00
19/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	5479	5	5	5	582.00
19/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	5523	5	6	5	0.00
19/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2401	2	2	2	388.00
19/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2495	2	2	2	0.00
19/10/2022	R035 On 04-May-23			Bond Future	12.01	82.3845	82.1499	82.3845	0.00
19/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1701	2	2	2	0.00
19/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	672	1	1	1	491.00
19/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	307	0	0	0	388.00
19/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	4967	5	5	5	0.00
19/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	7486	8	7	8	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
19/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1609	2	2	2	491.00
19/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1664	2	2	2	0.00
19/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1682	2	2	2	0.00
19/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	840	1	1	1	388.00
19/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8883	9	9	9	0.00
19/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1563	1	2	1	491.00
19/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2605	3	3	3	388.00
19/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	6068	6	6	6	0.00
19/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	13101	13	13	13	0.00
19/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9824	10	10	10	0.00
19/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	6265	6	6	6	0.00
19/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	6146	6	6	6	0.00
19/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	6107	6	6	6	0.00
19/10/2022	R035 On 03-August-23			Bond Future	12.14	84.0850	83.8448	84.0850	0.00
19/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3627	4	4	4	0.00
19/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3654	4	4	4	0.00
19/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3680	4	4	4	0.00
19/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4431	4	4	4	0.00
19/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4457	4	4	4	0.00
19/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4483	4	4	4	0.00
19/10/2022	R035 On 02-November-23			Bond Future	12.29	81.3173	81.0720	81.3173	0.00
19/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	1893	2	2	2	0.00
19/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	1858	2	2	2	0.00
19/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	1875	2	2	2	0.00
19/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	6501	6	7	6	0.00
19/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	6539	6	7	6	0.00
19/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	6463	6	6	6	0.00
19/10/2022	R186 On 03-November-22			Bond Future	9.26	108.2831	108.1487	108.2831	37,189.00
19/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
19/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	2	0	0	0	0.00
19/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	86	0	0	0	0.00
19/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	1	0	0	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
19/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	2	0	0	0	0.00
19/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2535	2	3	2	0.00
19/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1315	1	1	1	4,310.00
19/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2571	2	3	2	0.00
19/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2500	2	2	2	0.00
19/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3642	4	4	4	0.00
19/10/2022	R186 On 02-February-23			Bond Future	9.40	104.9882	104.8446	104.9882	65,826.00
19/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	306	0	0	0	0.00
19/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	300	0	0	0	0.00
19/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	296	0	0	0	0.00
19/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3901	4	4	4	0.00
19/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3872	4	4	4	0.00
19/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3843	4	4	4	0.00
19/10/2022	R186 On 04-May-23			Bond Future	9.50	107.1350	106.9854	107.1350	0.00
19/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	766	1	1	1	0.00
19/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	756	1	1	1	0.00
19/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	776	1	1	1	0.00
19/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2848	3	3	3	0.00
19/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2869	3	3	3	0.00
19/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2826	3	3	3	0.00
19/10/2022	R186 On 03-August-23			Bond Future	9.60	104.0396	103.8859	104.0396	0.00
19/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2220	2	2	2	0.00
19/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2187	2	2	2	0.00
19/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2203	2	2	2	0.00
19/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1809	2	2	2	0.00
19/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1821	2	2	2	0.00
19/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1798	2	2	2	0.00
19/10/2022	R186 On 02-November-23			Bond Future	9.72	106.1903	106.0333	106.1903	0.00
19/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3130	3	3	3	0.00
19/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1431	2	1	2	0.00
19/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1444	2	1	2	0.00
19/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1458	2	1	2	0.00
19/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1146	1	1	1	1,715.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2306	2	2	2	0.00
19/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2320	2	2	2	0.00
19/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2673	3	3	3	0.00
19/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2334	2	2	2	0.00
19/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1268	1	1	1	1,715.00
19/10/2022	R197 On 03-November-22			Bond Future	335.19	335.3405	335.1879	335.3405	538.00
19/10/2022	R197 On 02-February-23			Bond Future	332.55	332.7257	332.5526	332.7257	294.00
19/10/2022	R197 On 04-May-23			Bond Future	339.42	339.6026	339.4164	339.6026	0.00
19/10/2022	R197 On 03-August-23			Bond Future	337.38	337.5273	337.3830	337.5273	0.00
19/10/2022	R197 On 02-November-23			Bond Future	344.43	344.5768	344.4291	344.5768	0.00
19/10/2022	R202 On 03-November-22			Bond Future	247.31	247.4273	247.3113	247.4273	5,616.00
19/10/2022	R202 On 02-February-23			Bond Future	247.21	247.3392	247.2073	247.3392	6,655.00
19/10/2022	R202 On 04-May-23			Bond Future	252.31	252.4507	252.3089	252.4507	0.00
19/10/2022	R202 On 03-August-23			Bond Future	252.73	252.8509	252.7299	252.8509	0.00
19/10/2022	R202 On 02-November-23			Bond Future	258.01	258.1316	258.0077	258.1316	0.00
19/10/2022	R209 On 03-November-22			Bond Future	11.73	64.2936	64.1002	64.2936	15,753.00
19/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	3,250.00
19/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	346	0	0	0	1,136.00
19/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	20	0	0	0	0.00
19/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
19/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	8	0	0	0	1,136.00
19/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	19	0	0	0	0.00
19/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	22	0	0	0	0.00
19/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
19/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
19/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	1624	2	2	2	0.00
19/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	24	0	0	0	0.00
19/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	3532	3	4	3	0.00
19/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	6359	6	6	6	0.00
19/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	4200	4	4	4	0.00
19/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	323	0	0	0	3,250.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	12217	12	12	12	0.00
19/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	13786	14	14	14	0.00
19/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	3582	3	4	3	0.00
19/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3684	4	4	4	5,000.00
19/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	3633	3	4	3	0.00
19/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1460	1	1	1	0.00
19/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	9207	9	9	9	6,000.00
19/10/2022	R209 On 02-February-23			Bond Future	11.87	65.4844	65.2834	65.4844	24,399.00
19/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	467	1	0	1	0.00
19/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	458	0	0	0	0.00
19/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	449	0	0	0	0.00
19/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5842	6	6	6	0.00
19/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5931	6	6	6	0.00
19/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5887	6	6	6	0.00
19/10/2022	R209 On 04-May-23			Bond Future	11.99	63.6699	63.4629	63.6699	3,450.00
19/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1341	1	1	1	0.00
19/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4503	5	5	5	0.00
19/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1179	1	1	1	0.00
19/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1311	1	1	1	0.00
19/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1326	1	1	1	0.00
19/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	341	0	0	0	8,500.00
19/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	10688	10	11	10	0.00
19/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5673	6	6	6	0.00
19/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5709	6	6	6	0.00
19/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	6043	6	6	6	11,000.00
19/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2163	2	2	2	8,500.00
19/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5637	5	6	5	0.00
19/10/2022	R209 On 03-August-23			Bond Future	12.11	64.9842	64.7724	64.9842	0.00
19/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3188	3	3	3	0.00
19/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3165	3	3	3	0.00
19/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3142	3	3	3	0.00
19/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3911	4	4	4	0.00
19/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3958	4	4	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
19/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3935	4	4	4	0.00
19/10/2022	R209 On 02-November-23			Bond Future	12.23	63.1755	62.9593	63.1755	0.00
19/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1633	2	2	2	0.00
19/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1618	2	2	2	0.00
19/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1602	2	2	2	0.00
19/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5878	6	6	6	0.00
19/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5844	6	6	6	0.00
19/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5810	6	6	6	0.00
19/10/2022	R210 On 03-November-22			Bond Future	223.85	225.4871	223.8451	225.4871	103.00
19/10/2022	R210 On 02-February-23			Bond Future	228.03	229.7189	228.0322	229.7189	372.00
19/10/2022	R210 On 04-May-23			Bond Future	229.65	231.3659	229.6515	231.3659	0.00
19/10/2022	R210 On 03-August-23			Bond Future	234.44	236.1908	234.4388	236.1908	0.00
19/10/2022	R210 On 02-November-23			Bond Future	236.15	237.9232	236.1511	237.9232	0.00
19/10/2022	R213 On 03-November-22			Bond Future	11.24	78.9771	78.8022	78.9771	33,027.00
19/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
19/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
19/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
19/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
19/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	0	0	0	0	0.00
19/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
19/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
19/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
19/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
19/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	4042	4	4	4	200.00
19/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3946	4	4	4	0.00
19/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3994	4	4	4	0.00
19/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9978	10	10	10	0.00
19/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4914	5	5	5	476.00
19/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5946	6	6	6	200.00
19/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3898	4	4	4	0.00
19/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	6643	6	7	6	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
19/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	10294	10	10	10	0.00
19/10/2022	R213 On 02-February-23			Bond Future	11.41	80.4398	80.2567	80.4398	31,822.00
19/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	524	1	1	1	912.00
19/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	361	0	0	0	0.00
19/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	355	0	0	0	0.00
19/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	50	0	0	0	476.00
19/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	367	0	0	0	0.00
19/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	455	0	0	0	0.00
19/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4300	4	4	4	0.00
19/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	255	0	0	0	0.00
19/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	918	1	1	1	912.00
19/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5794	6	6	6	0.00
19/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4960	5	5	5	0.00
19/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	5270	5	5	5	476.00
19/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	10757	11	11	11	0.00
19/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6700	7	7	7	476.00
19/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5836	6	6	6	0.00
19/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5753	6	6	6	0.00
19/10/2022	R213 On 04-May-23			Bond Future	11.54	78.5301	78.3410	78.5301	0.00
19/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1286	1	1	1	0.00
19/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1273	1	1	1	0.00
19/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1300	1	1	1	0.00
19/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4784	5	5	5	0.00
19/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4847	5	5	5	0.00
19/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4815	5	5	5	0.00
19/10/2022	R213 On 03-August-23			Bond Future	11.68	80.1507	79.9570	80.1507	0.00
19/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	2954	3	3	3	0.00
19/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	2932	3	3	3	0.00
19/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	2976	3	3	3	0.00
19/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	3212	3	3	3	0.00
19/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	3232	3	3	3	0.00
19/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	3192	3	3	3	0.00
19/10/2022	R213 On 02-November-23			Bond Future	11.84	78.2536	78.0557	78.2536	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
19/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1613	2	2	2	0.00
19/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1598	2	2	2	0.00
19/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1628	2	2	2	0.00
19/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4565	4	5	4	0.00
19/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4620	4	5	4	0.00
19/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4592	4	5	4	0.00
19/10/2022	R214 On 03-November-22			Bond Future	11.82	61.8521	61.7258	61.8521	16,475.00
19/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	115	0	0	0	0.00
19/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	122	0	0	0	0.00
19/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	109	0	0	0	0.00
19/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2490	2	2	2	0.00
19/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2537	2	3	2	0.00
19/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2584	2	3	2	0.00
19/10/2022	R214 On 02-February-23			Bond Future	11.95	62.9976	62.8651	62.9976	70,946.00
19/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	1992	2	2	2	1,600.00
19/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	694	1	1	1	0.00
19/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	707	1	1	1	1,600.00
19/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	670	1	1	1	0.00
19/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	682	1	1	1	0.00
19/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	5241	5	5	5	0.00
19/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	5285	5	5	5	0.00
19/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	5198	5	5	5	0.00
19/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2740	3	3	3	0.00
19/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	5156	5	5	5	0.00
19/10/2022	R214 On 04-May-23			Bond Future	12.06	60.9855	60.8485	60.9855	0.00
19/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1760	2	2	2	0.00
19/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1741	2	2	2	0.00
19/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1723	2	2	2	0.00
19/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	5287	5	5	5	0.00
19/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	5252	5	5	5	0.00
19/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	5217	5	5	5	0.00
19/10/2022	R214 On 03-August-23			Bond Future	12.17	62.2442	62.1039	62.2442	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
19/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3704	4	4	4	0.00
19/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3678	4	4	4	0.00
19/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3653	4	4	4	0.00
19/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3787	4	4	4	0.00
19/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3764	4	4	4	0.00
19/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3741	4	4	4	0.00
19/10/2022	R214 On 02-November-23			Bond Future	12.28	60.2309	60.0876	60.2309	0.00
19/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2112	2	2	2	0.00
19/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2077	2	2	2	0.00
19/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2094	2	2	2	0.00
19/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	6213	6	6	6	0.00
19/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	6248	6	6	6	0.00
19/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	6178	6	6	6	0.00
19/10/2022	R248 On 03-November-22			Bond Future	11.84	77.1470	76.9895	77.1470	85,916.00
19/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
19/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	96	0	0	0	874.00
19/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	102	0	0	0	0.00
19/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	1266	1	1	1	0.00
19/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
19/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	1	0	0	0	0.00
19/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	108	0	0	0	0.00
19/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	50	0	0	0	0.00
19/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	4212	4	4	4	0.00
19/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	3576	3	4	3	0.00
19/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	3515	3	4	3	0.00
19/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	7731	8	8	8	0.00
19/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	8477	8	8	8	0.00
19/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	864	1	1	1	0.00
19/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	13211	13	13	13	0.00
19/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	3454	3	3	3	0.00
19/10/2022	R248 On 02-February-23			Bond Future	11.96	78.6126	78.4474	78.6126	239,601.00
19/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	856	1	1	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
19/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	795	1	1	1	0.00
19/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	810	1	1	1	0.00
19/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	215	0	0	0	0.00
19/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	825	1	1	1	0.00
19/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2151	2	2	2	2,542.00
19/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	709	1	1	1	2,542.00
19/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	7060	7	7	7	0.00
19/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3804	4	4	4	0.00
19/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	6614	6	7	6	0.00
19/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	6505	6	7	6	0.00
19/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	11009	11	11	11	0.00
19/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	6669	7	7	7	0.00
19/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	6724	7	7	7	0.00
19/10/2022	R248 On 04-May-23			Bond Future	12.08	75.7584	75.5877	75.7584	10,943.00
19/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2035	2	2	2	0.00
19/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2057	2	2	2	0.00
19/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2080	2	2	2	0.00
19/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	6701	7	7	7	0.00
19/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	6746	7	7	7	0.00
19/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	6791	7	7	7	0.00
19/10/2022	R248 On 03-August-23			Bond Future	12.19	77.2845	77.1096	77.2845	0.00
19/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4249	4	4	4	0.00
19/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4280	4	4	4	0.00
19/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4310	4	4	4	0.00
19/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4814	5	5	5	0.00
19/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4844	5	5	5	0.00
19/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4873	5	5	5	0.00
19/10/2022	R248 On 02-November-23			Bond Future	12.31	74.4593	74.2806	74.4593	0.00
19/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2318	2	2	2	0.00
19/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2275	2	2	2	0.00
19/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2297	2	2	2	0.00
19/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	7383	7	7	7	0.00
19/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	7471	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	7427	7	7	7	0.00