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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/10/2022 TO: 25/10/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	2025 On 03-November-22			Bond Future	165.66	165.3438	165.6607	165.3438	1,504.00
25/10/2022	2025 On 02-February-23			Bond Future	167.07	166.7221	167.0673	166.7221	5,801.00
25/10/2022	2025 On 04-May-23			Bond Future	170.51	170.1582	170.5110	170.1582	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
25/10/2022	2025 On 03-August-23			Bond Future	172.36	171.9520	172.3588	171.9520	0.00
25/10/2022	2025 On 02-November-23			Bond Future	176.01	175.5426	176.0085	175.5426	0.00
25/10/2022	2029 On 03-November-22			Bond Future	117.45	116.3688	117.4550	116.3688	738.00
25/10/2022	2029 On 02-February-23			Bond Future	119.66	118.5383	119.6605	118.5383	1,252.00
25/10/2022	2029 On 04-May-23			Bond Future	120.83	119.6856	120.8316	119.6856	0.00
25/10/2022	2029 On 03-August-23			Bond Future	123.38	122.1795	123.3818	122.1795	0.00
25/10/2022	2029 On 02-November-23			Bond Future	124.66	123.3951	124.6595	123.3951	0.00
25/10/2022	2030 On 03-November-22			Bond Future	10.87	87.1080	88.0322	87.1080	45,939.00
25/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	1	0	0	0	500.00
25/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3076	2	3	2	0.00
25/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
25/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	3525	4	4	4	0.00
25/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	3057	4	3	4	0.00
25/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	5430	6	5	6	0.00
25/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	3572	4	4	4	0.00
25/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	19	0	0	0	500.00
25/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3619	5	4	5	0.00
25/10/2022	2030 On 02-February-23			Bond Future	11.03	84.7048	85.6578	84.7048	90,034.00
25/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3280	3	3	3	5,000.00
25/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2125	2	2	2	0.00
25/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2222	2	2	2	0.00
25/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	420	0	0	0	0.00
25/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	314	0	0	0	388.00
25/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	48	0	0	0	102.00
25/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	86	0	0	0	388.00
25/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	375	0	0	0	0.00
25/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	295	0	0	0	0.00
25/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	2714	2	3	2	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
25/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	406	0	0	0	0.00
25/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	412	0	0	0	0.00
25/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	299	0	0	0	0.00
25/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	107	0	0	0	0.00
25/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	80	0	0	0	0.00
25/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	238	0	0	0	0.00
25/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	6441	7	6	7	102.00
25/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	10384	11	10	11	0.00
25/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	9275	10	9	10	0.00
25/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	9084	10	9	10	0.00
25/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	8518	9	9	9	0.00
25/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	5267	6	5	6	102.00
25/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4987	6	5	6	0.00
25/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1348	2	1	2	0.00
25/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1667	2	2	2	388.00
25/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5886	7	6	7	0.00
25/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5719	7	6	7	0.00
25/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5844	7	6	7	0.00
25/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	5066	6	5	6	0.00
25/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	5026	6	5	6	0.00
25/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1742	2	2	2	0.00
25/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1072	1	1	1	0.00
25/10/2022	2030 On 04-May-23			Bond Future	11.17	86.4332	87.4057	86.4332	0.00
25/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6458	6	6	6	0.00
25/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	3650	3	4	3	0.00
25/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	4831	4	5	4	0.00
25/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6237	5	6	5	0.00
25/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1383	1	1	1	0.00
25/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1550	1	2	1	350.00
25/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	486	0	0	0	150.00
25/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	772	1	1	1	1,080.00
25/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	2941	2	3	2	0.00
25/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1215	1	1	1	479.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1354	1	1	1	0.00
25/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1369	1	1	1	0.00
25/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	538	0	1	0	479.00
25/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	608	0	1	0	388.00
25/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	241	0	0	0	388.00
25/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9869	11	10	11	0.00
25/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7516	8	8	8	0.00
25/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6717	8	7	8	0.00
25/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	7152	8	7	8	0.00
25/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	4121	5	4	5	0.00
25/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	4150	5	4	5	0.00
25/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4450	5	4	5	0.00
25/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2241	3	2	3	150.00
25/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5880	7	6	7	0.00
25/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3780	4	4	4	0.00
25/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	4092	5	4	5	0.00
25/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	887	1	1	1	479.00
25/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1285	2	1	2	1,080.00
25/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1797	2	2	2	388.00
25/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	838	1	1	1	350.00
25/10/2022	2030 On 03-August-23			Bond Future	11.32	84.2081	85.2242	84.2081	0.00
25/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6290	6	6	6	0.00
25/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3040	3	3	3	0.00
25/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7182	6	7	6	0.00
25/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	2996	2	3	2	0.00
25/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3018	3	3	3	0.00
25/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1332	1	1	1	1,012.00
25/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1685	1	2	1	350.00
25/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4452	5	4	5	0.00
25/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2866	3	3	3	0.00
25/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2902	3	3	3	0.00
25/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	1079	1	1	1	350.00
25/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	5166	6	5	6	0.00

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25/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1307	2	1	2	1,012.00
25/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2884	3	3	3	0.00
25/10/2022	2030 On 02-November-23			Bond Future	11.46	85.9487	87.0112	85.9487	0.00
25/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1577	1	2	1	0.00
25/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1562	1	2	1	0.00
25/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1547	1	2	1	0.00
25/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4197	5	4	5	0.00
25/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	4171	5	4	5	0.00
25/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	4145	5	4	5	0.00
25/10/2022	2032 On 03-November-22			Bond Future	11.36	82.2609	83.1929	82.2609	113,000.00
25/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
25/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
25/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1242	1	1	1	0.00
25/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	4530	4	5	4	0.00
25/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	2	0	0	0	0.00
25/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	2	0	0	0	750.00
25/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	903	0	1	0	0.00
25/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
25/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
25/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
25/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	7620	9	8	9	0.00
25/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	6561	7	7	7	454.00
25/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	6286	7	6	7	180.00
25/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	10838	12	11	12	0.00
25/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	10253	11	10	11	0.00
25/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	4119	5	4	5	180.00
25/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	11133	12	11	12	0.00
25/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	4493	5	4	5	454.00

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25/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	6011	7	6	7	0.00
25/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	448	1	0	1	7,500.00
25/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	3537	4	4	4	0.00
25/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	3590	5	4	5	0.00
25/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	5	0	0	0	750.00
25/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	294	1	0	1	500.00
25/10/2022	2032 On 02-February-23			Bond Future	11.52	83.7741	84.7344	83.7741	111,917.00
25/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3150	3	3	3	0.00
25/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6291	6	6	6	0.00
25/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	388	0	0	0	0.00
25/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	395	0	0	0	0.00
25/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	259	0	0	0	0.00
25/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	40	0	0	0	454.00
25/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	2709	2	3	2	0.00
25/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	402	0	0	0	0.00
25/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	479	0	0	0	0.00
25/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	656	0	1	0	750.00
25/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	290	0	0	0	500.00
25/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	60	0	0	0	500.00
25/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	161	0	0	0	750.00
25/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	8465	9	8	9	0.00
25/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10898	12	11	12	0.00
25/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6954	8	7	8	0.00
25/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4934	6	5	6	0.00
25/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5647	6	6	6	454.00
25/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	6101	7	6	7	0.00
25/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1885	2	2	2	0.00
25/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	11802	13	12	13	0.00
25/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	7248	8	7	8	454.00
25/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	6148	7	6	7	0.00
25/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	6194	7	6	7	0.00
25/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	583	1	1	1	750.00
25/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1609	2	2	2	500.00

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25/10/2022	2032 On 04-May-23			Bond Future	11.66	81.3198	82.2998	81.3198	66,353.00
25/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1084	1	1	1	400.00
25/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1448	1	1	1	0.00
25/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1464	1	1	1	0.00
25/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1480	1	1	1	0.00
25/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2410	2	2	2	400.00
25/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	8715	8	9	8	0.00
25/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	841	1	1	1	400.00
25/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	5240	6	5	6	0.00
25/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	5274	6	5	6	0.00
25/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	5308	6	5	6	0.00
25/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	6221	7	6	7	0.00
25/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3792	4	4	4	0.00
25/10/2022	2032 On 03-August-23			Bond Future	11.79	82.9971	84.0197	82.9971	2,600.00
25/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3362	3	3	3	0.00
25/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3387	3	3	3	0.00
25/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	3742	3	4	3	5,000.00
25/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3412	3	3	3	0.00
25/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3519	4	4	4	0.00
25/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	3248	4	3	4	0.00
25/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3541	4	4	4	0.00
25/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3562	4	4	4	0.00
25/10/2022	2032 On 02-November-23			Bond Future	11.94	80.5519	81.6201	80.5519	0.00
25/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	1782	1	2	1	0.00
25/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	1799	1	2	1	0.00
25/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	1816	1	2	1	0.00
25/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	5053	6	5	6	0.00
25/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	5084	6	5	6	0.00
25/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	5115	6	5	6	0.00
25/10/2022	2033 On 03-November-22			Bond Future	111.45	110.5980	111.4487	110.5980	560.00
25/10/2022	2033 On 02-February-23			Bond Future	113.54	112.6598	113.5415	112.6598	7,059.00
25/10/2022	2033 On 04-May-23			Bond Future	114.50	113.5964	114.4967	113.5964	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
25/10/2022	2033 On 03-August-23			Bond Future	116.91	115.9634	116.9132	115.9634	0.00
25/10/2022	2033 On 02-November-23			Bond Future	117.96	116.9585	117.9631	116.9585	0.00
25/10/2022	2037 On 03-November-22			Bond Future	11.84	78.5071	79.5807	78.5071	24,981.00
25/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	27	0	0	0	0.00
25/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	29	0	0	0	0.00
25/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	32	0	0	0	0.00
25/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	3077	4	3	4	0.00
25/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	3134	4	3	4	0.00
25/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	3020	4	3	4	0.00
25/10/2022	2037 On 02-February-23			Bond Future	11.98	75.6953	76.7994	75.6953	121,753.00
25/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	708	1	1	1	636.00
25/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	645	0	1	0	0.00
25/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2546	2	3	2	0.00
25/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	621	0	1	0	0.00
25/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	633	0	1	0	0.00
25/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	6108	7	6	7	0.00
25/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	6157	7	6	7	0.00
25/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	6059	7	6	7	0.00
25/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	5818	7	6	7	0.00
25/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2623	3	3	3	636.00
25/10/2022	2037 On 04-May-23			Bond Future	12.11	77.2406	78.3670	77.2406	0.00
25/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2717	2	3	2	400.00
25/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9203	8	9	8	0.00
25/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1705	1	2	1	0.00
25/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1214	1	1	1	400.00
25/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1687	1	2	1	0.00
25/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1668	1	2	1	0.00
25/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	6273	7	6	7	0.00
25/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	6232	7	6	7	0.00
25/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7435	8	7	8	0.00
25/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1163	1	1	1	400.00
25/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	6192	7	6	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
25/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4561	5	5	5	0.00
25/10/2022	2037 On 03-August-23			Bond Future	12.25	74.5757	75.7465	74.5757	0.00
25/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	3790	3	4	3	0.00
25/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3763	3	4	3	0.00
25/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3736	3	4	3	0.00
25/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4416	5	4	5	0.00
25/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4390	5	4	5	0.00
25/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4363	5	4	5	0.00
25/10/2022	2037 On 02-November-23			Bond Future	12.38	76.1173	77.3351	76.1173	0.00
25/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2045	2	2	2	0.00
25/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2026	2	2	2	0.00
25/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2064	2	2	2	0.00
25/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6519	7	7	7	0.00
25/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6481	7	6	7	0.00
25/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6443	7	6	7	0.00
25/10/2022	2038 On 03-November-22			Bond Future	123.57	122.3263	123.5704	122.3263	1,300.00
25/10/2022	2038 On 02-February-23			Bond Future	123.97	122.6894	123.9738	122.6894	3,846.00
25/10/2022	2038 On 04-May-23			Bond Future	126.53	125.2188	126.5297	125.2188	1,718.00
25/10/2022	2038 On 03-August-23			Bond Future	127.23	125.8574	127.2308	125.8574	0.00
25/10/2022	2038 On 02-November-23			Bond Future	129.92	128.4857	129.9249	128.4857	0.00
25/10/2022	2040 On 03-November-22			Bond Future	11.88	80.3651	81.4873	80.3651	13,035.00
25/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	92	0	0	0	0.00
25/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
25/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	46	0	0	0	0.00
25/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	17	0	0	0	1,467.00
25/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	3748	3	4	3	0.00
25/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	39	0	0	0	0.00
25/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	42	0	0	0	0.00
25/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	6	0	0	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
25/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
25/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1187	1	1	1	0.00
25/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	470	1	0	1	0.00
25/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	4296	5	4	5	0.00
25/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	2974	4	3	4	0.00
25/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	8382	10	8	10	0.00
25/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	3654	5	4	5	0.00
25/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	6984	8	7	8	0.00
25/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	7679	9	8	9	0.00
25/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	2447	4	2	4	0.00
25/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	27	0	0	0	1,078.00
25/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	3095	4	3	4	0.00
25/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	3034	4	3	4	0.00
25/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	12034	13	12	13	0.00
25/10/2022	2040 On 02-February-23			Bond Future	12.02	77.3371	78.4910	77.3371	115,757.00
25/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	2949	2	3	2	0.00
25/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	714	1	1	1	0.00
25/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	727	1	1	1	0.00
25/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	102	0	0	0	0.00
25/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	110	0	0	0	388.00
25/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3520	3	4	3	0.00
25/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3626	3	4	3	0.00
25/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	741	1	1	1	0.00
25/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	843	1	1	1	621.00
25/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	517	0	1	0	0.00
25/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	546	0	1	0	388.00
25/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	7262	8	7	8	0.00
25/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	6031	7	6	7	0.00
25/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2669	3	3	3	621.00
25/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	6390	7	6	7	0.00
25/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2181	3	2	3	388.00
25/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2249	3	2	3	0.00
25/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	12123	13	12	13	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
25/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	7436	8	7	8	0.00
25/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	12337	13	12	13	0.00
25/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	6442	7	6	7	0.00
25/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	6495	7	6	7	0.00
25/10/2022	2040 On 04-May-23			Bond Future	12.15	78.9160	80.0933	78.9160	0.00
25/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	8545	8	9	8	0.00
25/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	1931	2	2	2	0.00
25/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2060	2	2	2	486.00
25/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	877	1	1	1	486.00
25/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1104	1	1	1	388.00
25/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	409	0	0	0	388.00
25/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	1910	2	2	2	0.00
25/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	5990	5	6	5	0.00
25/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	1952	2	2	2	0.00
25/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	6316	7	6	7	0.00
25/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	9874	11	10	11	0.00
25/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2444	3	2	3	388.00
25/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1515	2	2	2	486.00
25/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6401	7	6	7	0.00
25/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	13409	14	13	14	0.00
25/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	8804	10	9	10	0.00
25/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	6107	7	6	7	0.00
25/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	6358	7	6	7	0.00
25/10/2022	2040 On 03-August-23			Bond Future	12.27	76.0353	77.2585	76.0353	0.00
25/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4286	4	4	4	0.00
25/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4256	4	4	4	0.00
25/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4315	4	4	4	0.00
25/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4571	5	5	5	0.00
25/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4627	5	5	5	0.00
25/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4599	5	5	5	0.00
25/10/2022	2040 On 02-November-23			Bond Future	12.40	77.6071	78.8788	77.6071	0.00
25/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2449	2	2	2	0.00
25/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2428	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
25/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2407	2	2	2	0.00
25/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	7223	8	7	8	0.00
25/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	7141	8	7	8	0.00
25/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	7182	8	7	8	0.00
25/10/2022	2044 On 03-November-22			Bond Future	11.86	77.2923	78.3998	77.2923	44,236.00
25/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	52	0	0	0	0.00
25/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	56	0	0	0	0.00
25/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
25/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	61	0	0	0	0.00
25/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	23	0	0	0	1,647.00
25/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	3593	5	4	5	0.00
25/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	2967	4	3	4	0.00
25/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	2906	4	3	4	0.00
25/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	7003	8	7	8	0.00
25/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	8445	10	8	10	0.00
25/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	12235	13	12	13	0.00
25/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	3028	4	3	4	0.00
25/10/2022	2044 On 02-February-23			Bond Future	11.99	74.3330	75.4714	74.3330	82,204.00
25/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	844	1	1	1	0.00
25/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	907	1	1	1	1,300.00
25/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	2851	2	3	2	0.00
25/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2539	2	3	2	1,300.00
25/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	814	1	1	1	0.00
25/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	829	1	1	1	0.00
25/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	6207	7	6	7	0.00
25/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	6259	7	6	7	0.00
25/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3103	4	3	4	0.00
25/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	2809	3	3	3	4,000.00
25/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	5949	7	6	7	0.00
25/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	6155	7	6	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
25/10/2022	2044 On 04-May-23			Bond Future	12.11	75.8507	77.0121	75.8507	0.00
25/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4416	4	4	4	0.00
25/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2105	2	2	2	0.00
25/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	2900	2	3	2	0.00
25/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3622	3	4	3	0.00
25/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2061	2	2	2	0.00
25/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2083	2	2	2	0.00
25/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	6368	7	6	7	0.00
25/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	6411	7	6	7	0.00
25/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	5088	6	5	6	4,115.00
25/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4282	5	4	5	4,115.00
25/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	6325	7	6	7	0.00
25/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3599	4	4	4	1,500.00
25/10/2022	2044 On 03-August-23			Bond Future	12.23	73.0319	74.2382	73.0319	0.00
25/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4353	4	4	4	0.00
25/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4293	4	4	4	0.00
25/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4323	4	4	4	0.00
25/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	4727	5	5	5	0.00
25/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	4756	5	5	5	0.00
25/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4699	5	5	5	0.00
25/10/2022	2044 On 02-November-23			Bond Future	12.34	74.5417	75.7951	74.5417	0.00
25/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2764	2	3	2	0.00
25/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2786	2	3	2	0.00
25/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2808	2	3	2	0.00
25/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7467	8	7	8	0.00
25/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7509	8	8	8	0.00
25/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7550	8	8	8	0.00
25/10/2022	2046 On 03-November-22			Bond Future	107.70	106.4607	107.7022	106.4607	2,360.00
25/10/2022	2046 On 02-February-23			Bond Future	109.72	108.4454	109.7247	108.4454	11,674.00
25/10/2022	2046 On 04-May-23			Bond Future	109.95	108.6451	109.9515	108.6451	5,677.00
25/10/2022	2046 On 03-August-23			Bond Future	112.27	110.9094	112.2725	110.9094	0.00
25/10/2022	2046 On 02-November-23			Bond Future	112.55	111.1266	112.5525	111.1266	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
25/10/2022	2050 On 03-November-22			Bond Future	108.65	108.7870	108.6455	108.7870	1,543.00
25/10/2022	2050 On 02-February-23			Bond Future	108.55	108.6786	108.5489	108.6786	8,333.00
25/10/2022	2050 On 04-May-23			Bond Future	110.79	110.9188	110.7867	110.9188	3,582.00
25/10/2022	2050 On 03-August-23			Bond Future	110.93	111.0386	110.9344	111.0386	0.00
25/10/2022	2050 On 02-November-23			Bond Future	113.28	113.3574	113.2837	113.3574	0.00
25/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	AL37 On 03-November-22			Index Future	825.63	820.9400	825.6260	820.9400	0.00
25/10/2022	AL37 On 02-February-23			Index Future	840.89	836.0060	840.8870	836.0060	0.00
25/10/2022	AL37 On 04-May-23			Index Future	858.00	853.0140	857.9980	853.0140	0.00
25/10/2022	AL37 On 03-August-23			Index Future	875.90	870.5840	875.8990	870.5840	0.00
25/10/2022	AL37 On 02-November-23			Index Future	894.25	888.5700	894.2500	888.5700	0.00
25/10/2022	AL7T On 03-November-22			Index Future	933.93	923.7510	933.9300	923.7510	0.00
25/10/2022	AL7T On 02-February-23			Index Future	951.19	940.7050	951.1930	940.7050	0.00
25/10/2022	AL7T On 04-May-23			Index Future	970.55	959.8420	970.5480	959.8420	0.00
25/10/2022	AL7T On 03-August-23			Index Future	990.80	979.6130	990.7980	979.6130	0.00
25/10/2022	AL7T On 02-November-23			Index Future	1011.56	999.8520	1011.5560	999.8520	0.00
25/10/2022	ALBI On 03-November-22			Index Future	820.86	811.5500	820.8560	811.5500	106.00
25/10/2022	ALBI On 02-February-23			Index Future	836.03	826.4440	836.0290	826.4440	18.00
25/10/2022	ALBI On 04-May-23			Index Future	853.04	843.2570	853.0400	843.2570	0.00
25/10/2022	ALBI On 03-August-23			Index Future	870.84	860.6270	870.8380	860.6270	0.00
25/10/2022	ALBI On 02-November-23			Index Future	889.08	878.4070	889.0830	878.4070	0.00
25/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	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
25/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C226 On 25-January-23			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
25/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	ES33 On 03-November-22			Bond Future	12.64	70.3232	71.1736	70.3232	0.00
25/10/2022	ES33 On 02-February-23			Bond Future	12.84	71.6342	72.5102	71.6342	350.00
25/10/2022	ES33 On 04-May-23			Bond Future	13.02	69.3155	70.2095	69.3155	0.00
25/10/2022	ES33 On 03-August-23			Bond Future	13.19	70.7609	71.6927	70.7609	0.00
25/10/2022	ES33 On 02-November-23			Bond Future	13.37	68.4433	69.4152	68.4433	0.00
25/10/2022	ES42 On 03-November-22			Bond Future	12.84	68.5729	69.4963	68.5729	0.00
25/10/2022	ES42 On 02-February-23			Bond Future	13.02	69.8513	70.8013	69.8513	4,715.00
25/10/2022	ES42 On 04-May-23			Bond Future	13.17	67.0275	67.9972	67.0275	0.00
25/10/2022	ES42 On 03-August-23			Bond Future	13.32	68.4260	69.4346	68.4260	0.00
25/10/2022	ES42 On 02-November-23			Bond Future	13.49	65.5924	66.6425	65.5924	0.00
25/10/2022	GOVI On 03-November-22			GOVI	809.15	799.9100	809.1510	799.9100	50.00
25/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	112690	21	11	21	0.00
25/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	112590	21	11	21	0.00
25/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	112790	21	11	21	0.00
25/10/2022	GOVI On 02-February-23			GOVI	824.11	814.5900	824.1070	814.5900	818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	267230	36	27	36	0.00
25/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	267130	36	27	36	0.00
25/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	267330	36	27	36	0.00
25/10/2022	GOVI On 04-May-23			GOVI	840.88	831.1620	840.8760	831.1620	0.00
25/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	119940	22	12	22	0.00
25/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	119840	22	12	22	0.00
25/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	120040	22	12	22	0.00
25/10/2022	GOVI On 03-August-23			GOVI	858.42	848.2830	858.4200	848.2830	0.00
25/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	211900	11	21	11	0.00
25/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	212100	11	21	11	0.00
25/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	212000	11	21	11	0.00
25/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 02-November-23			GOVI	876.41	865.8080	876.4050	865.8080	0.00
25/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	94050	20	9	20	0.00
25/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	94150	20	9	20	0.00
25/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	93950	20	9	20	0.00
25/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/10/2022	IGOV On 03-November-22			Index Future	312.11	310.5610	312.1100	310.5610	17.00
25/10/2022	IGOV On 02-February-23			Index Future	317.96	316.3380	317.9560	316.3380	684.00
25/10/2022	IGOV On 04-May-23			Index Future	324.50	322.8490	324.5020	322.8490	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2022	IGOV On 03-August-23			Index Future	331.35	329.5730	331.3470	329.5730	0.00
25/10/2022	IGOV On 02-November-23			Index Future	338.36	336.4540	338.3610	336.4540	0.00
25/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.59	93.4050	93.4100	93.4050	0.00
25/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.26	92.6750	92.7400	92.6750	68.00
25/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.33	92.5900	92.6700	92.5900	0.00
25/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.75	92.1500	92.2500	92.1500	0.00
25/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.82	92.0750	92.1850	92.0750	0.00
25/10/2022	JBAF On 19-April-23			Jibar Tradeable Future	8.01	91.8500	91.9950	91.8500	0.00
25/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.17	91.6600	91.8350	91.6600	0.00
25/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.31	91.5350	91.6900	91.5350	75.00
25/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.34	91.4750	91.6650	91.4750	272.00
25/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.38	91.4000	91.6200	91.4000	0.00
25/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.32	91.4900	91.6850	91.4900	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
25/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.35	91.4250	91.6550	91.4250	0.00
25/10/2022	R023 On 03-November-22			Bond Future	7.14	101.5979	101.6476	101.5979	8,432.00
25/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	270	0	0	0	0.00
25/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	273	0	0	0	0.00
25/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	267	0	0	0	0.00
25/10/2022	R035 On 03-November-22			Bond Future	11.70	82.3903	83.4567	82.3903	19,424.00
25/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
25/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
25/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	17	0	0	0	0.00
25/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	19	0	0	0	0.00
25/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	20	0	0	0	0.00
25/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5200	4	5	4	0.00
25/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	4	0	0	0	0.00
25/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	8	0	0	0	976.00
25/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	4123	5	4	5	582.00
25/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	2	0	0	0	976.00
25/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	3190	4	3	4	0.00
25/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	6685	8	7	8	582.00
25/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	3247	4	3	4	0.00
25/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3769	5	4	5	0.00
25/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	3304	4	3	4	0.00
25/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	8392	9	8	9	0.00
25/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	11544	13	12	13	0.00
25/10/2022	R035 On 02-February-23			Bond Future	11.86	83.9058	85.0032	83.9058	163,604.00
25/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	2927	2	3	2	0.00
25/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	7550	7	8	7	0.00
25/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	802	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
25/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	816	1	1	1	0.00
25/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	562	0	1	0	0.00
25/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	574	0	1	0	0.00
25/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	180	0	0	0	976.00
25/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	365	0	0	0	388.00
25/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	2805	2	3	2	0.00
25/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	585	0	1	0	0.00
25/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	379	0	0	0	0.00
25/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	54	0	0	0	582.00
25/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	337	0	0	0	0.00
25/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	60	0	0	0	0.00
25/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	67	0	0	0	388.00
25/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	11917	13	12	13	0.00
25/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7655	9	8	9	0.00
25/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	7436	8	7	8	0.00
25/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	12435	14	12	14	0.00
25/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	7328	8	7	8	582.00
25/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	9374	10	9	10	0.00
25/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	6201	7	6	7	0.00
25/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	609	1	1	1	976.00
25/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	12175	13	12	13	0.00
25/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	6249	7	6	7	0.00
25/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	6298	7	6	7	0.00
25/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	5362	6	5	6	582.00
25/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	5407	6	5	6	0.00
25/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2288	3	2	3	388.00
25/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2381	3	2	3	0.00
25/10/2022	R035 On 04-May-23			Bond Future	11.99	81.1107	82.2304	81.1107	0.00
25/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1680	1	2	1	0.00
25/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	294	0	0	0	388.00
25/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	654	0	1	0	491.00
25/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1589	1	2	1	491.00
25/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1643	1	2	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
25/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1662	1	2	1	0.00
25/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	820	1	1	1	388.00
25/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	4963	4	5	4	0.00
25/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	7499	7	7	7	0.00
25/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1495	2	1	2	491.00
25/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2520	3	3	3	388.00
25/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	5967	7	6	7	0.00
25/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8783	10	9	10	0.00
25/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9726	11	10	11	0.00
25/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	13008	14	13	14	0.00
25/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	6164	7	6	7	0.00
25/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	6045	7	6	7	0.00
25/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	6006	7	6	7	0.00
25/10/2022	R035 On 03-August-23			Bond Future	12.12	82.7835	83.9486	82.7835	0.00
25/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3636	3	4	3	0.00
25/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3663	3	4	3	0.00
25/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3690	3	4	3	0.00
25/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4336	5	4	5	0.00
25/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4362	5	4	5	0.00
25/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4389	5	4	5	0.00
25/10/2022	R035 On 02-November-23			Bond Future	12.26	79.9886	81.2019	79.9886	0.00
25/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	1910	2	2	2	0.00
25/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	1874	2	2	2	0.00
25/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	1892	2	2	2	0.00
25/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	6388	7	6	7	0.00
25/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	6426	7	6	7	0.00
25/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	6351	7	6	7	0.00
25/10/2022	R186 On 03-November-22			Bond Future	9.23	107.6510	108.2662	107.6510	29,751.00
25/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
25/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	47	0	0	0	0.00
25/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	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
25/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2416	3	2	3	0.00
25/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1158	2	1	2	4,310.00
25/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2452	3	2	3	0.00
25/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2381	3	2	3	0.00
25/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3525	4	4	4	0.00
25/10/2022	R186 On 02-February-23			Bond Future	9.37	104.3309	104.9717	104.3309	71,129.00
25/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	302	0	0	0	0.00
25/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	296	0	0	0	0.00
25/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	291	0	0	0	0.00
25/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3770	4	4	4	0.00
25/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3741	4	4	4	0.00
25/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3712	4	4	4	0.00
25/10/2022	R186 On 04-May-23			Bond Future	9.46	106.4582	107.1120	106.4582	12,188.00
25/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	784	1	1	1	0.00
25/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	774	1	1	1	0.00
25/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	794	1	1	1	0.00
25/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2739	3	3	3	0.00
25/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2760	3	3	3	0.00
25/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2717	3	3	3	0.00
25/10/2022	R186 On 03-August-23			Bond Future	9.55	103.3469	104.0427	103.3469	0.00
25/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2286	2	2	2	0.00
25/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2251	2	2	2	0.00
25/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2268	2	2	2	0.00
25/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1718	2	2	2	0.00
25/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1729	2	2	2	0.00
25/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1706	2	2	2	0.00
25/10/2022	R186 On 02-November-23			Bond Future	9.64	105.4830	106.2241	105.4830	0.00
25/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3240	3	3	3	0.00
25/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1500	1	2	1	0.00
25/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1514	1	2	1	0.00
25/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1528	1	2	1	0.00
25/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1205	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
25/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2186	3	2	3	0.00
25/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2199	3	2	3	0.00
25/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2541	3	3	3	0.00
25/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2212	3	2	3	0.00
25/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1187	1	1	1	1,715.00
25/10/2022	R197 On 03-November-22			Bond Future	334.99	335.2204	334.9945	335.2204	127.00
25/10/2022	R197 On 02-February-23			Bond Future	332.38	332.5648	332.3791	332.5648	724.00
25/10/2022	R197 On 04-May-23			Bond Future	339.23	339.4194	339.2306	339.4194	0.00
25/10/2022	R197 On 03-August-23			Bond Future	337.29	337.3864	337.2876	337.3864	0.00
25/10/2022	R197 On 02-November-23			Bond Future	344.43	344.4321	344.4304	344.4321	0.00
25/10/2022	R202 On 03-November-22			Bond Future	243.61	241.7860	243.6070	241.7860	5,616.00
25/10/2022	R202 On 02-February-23			Bond Future	243.45	241.5638	243.4511	241.5638	6,660.00
25/10/2022	R202 On 04-May-23			Bond Future	248.47	246.5421	248.4688	246.5421	0.00
25/10/2022	R202 On 03-August-23			Bond Future	248.88	246.8425	248.8777	246.8425	0.00
25/10/2022	R202 On 02-November-23			Bond Future	254.15	251.9972	254.1478	251.9972	0.00
25/10/2022	R209 On 03-November-22			Bond Future	11.69	63.3545	64.2569	63.3545	15,753.00
25/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	3,250.00
25/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	5	0	0	0	0.00
25/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	242	0	0	0	1,136.00
25/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	5	0	0	0	0.00
25/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	1	0	0	0	1,136.00
25/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	4	0	0	0	0.00
25/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	6	0	0	0	0.00
25/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
25/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	1610	1	2	1	0.00
25/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	152	0	0	0	3,250.00
25/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	12060	13	12	13	0.00
25/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	13630	15	14	15	0.00
25/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	3357	4	3	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
25/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	6202	7	6	7	0.00
25/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	4036	5	4	5	0.00
25/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3512	4	4	4	5,000.00
25/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	3460	4	3	4	0.00
25/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1200	2	1	2	0.00
25/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	3408	4	3	4	0.00
25/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	9050	10	9	10	6,000.00
25/10/2022	R209 On 02-February-23			Bond Future	11.83	64.5198	65.4476	64.5198	24,565.00
25/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	457	0	0	0	0.00
25/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	448	0	0	0	0.00
25/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	438	0	0	0	0.00
25/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5668	6	6	6	0.00
25/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5757	7	6	7	0.00
25/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5712	7	6	7	0.00
25/10/2022	R209 On 04-May-23			Bond Future	11.95	62.6820	63.6288	62.6820	3,450.00
25/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1352	1	1	1	0.00
25/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4563	4	5	4	0.00
25/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1188	1	1	1	0.00
25/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1322	1	1	1	0.00
25/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1337	1	1	1	0.00
25/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	338	0	0	0	8,500.00
25/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	10519	11	11	11	0.00
25/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5518	6	6	6	0.00
25/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5554	6	6	6	0.00
25/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	5886	7	6	7	11,000.00
25/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2057	2	2	2	8,500.00
25/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5482	6	5	6	0.00
25/10/2022	R209 On 03-August-23			Bond Future	12.07	63.9749	64.9585	63.9749	0.00
25/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3244	3	3	3	0.00
25/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3220	3	3	3	0.00
25/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3197	3	3	3	0.00
25/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3781	4	4	4	0.00
25/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3804	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
25/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3827	4	4	4	0.00
25/10/2022	R209 On 02-November-23			Bond Future	12.18	62.1451	63.1680	62.1451	0.00
25/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1680	1	2	1	0.00
25/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1664	1	2	1	0.00
25/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1648	1	2	1	0.00
25/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5715	6	6	6	0.00
25/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5681	6	6	6	0.00
25/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5648	6	6	6	0.00
25/10/2022	R210 On 03-November-22			Bond Future	223.31	222.3338	223.3122	222.3338	103.00
25/10/2022	R210 On 02-February-23			Bond Future	227.51	226.4788	227.5055	226.4788	372.00
25/10/2022	R210 On 04-May-23			Bond Future	229.11	228.0605	229.1097	228.0605	0.00
25/10/2022	R210 On 03-August-23			Bond Future	233.95	232.8128	233.9455	232.8128	0.00
25/10/2022	R210 On 02-November-23			Bond Future	235.72	234.4929	235.7196	234.4929	0.00
25/10/2022	R213 On 03-November-22			Bond Future	11.23	77.9541	78.8189	77.9541	33,027.00
25/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
25/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
25/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3929	5	4	5	0.00
25/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3977	5	4	5	0.00
25/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9961	11	10	11	0.00
25/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	4025	5	4	5	200.00
25/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5929	7	6	7	200.00
25/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4897	6	5	6	476.00
25/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3881	5	4	5	0.00
25/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	6626	7	7	7	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
25/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	10278	11	10	11	0.00
25/10/2022	R213 On 02-February-23			Bond Future	11.40	79.3881	80.2794	79.3881	31,822.00
25/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	489	0	0	0	912.00
25/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	332	0	0	0	0.00
25/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	327	0	0	0	0.00
25/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	42	0	0	0	476.00
25/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	231	0	0	0	0.00
25/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4265	4	4	4	0.00
25/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	338	0	0	0	0.00
25/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	423	0	0	0	0.00
25/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	5215	6	5	6	476.00
25/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	860	1	1	1	912.00
25/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5743	7	6	7	0.00
25/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4903	6	5	6	0.00
25/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	10726	12	11	12	0.00
25/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6654	7	7	7	476.00
25/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5785	7	6	7	0.00
25/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5701	6	6	6	0.00
25/10/2022	R213 On 04-May-23			Bond Future	11.54	77.4525	78.3619	77.4525	0.00
25/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1257	1	1	1	0.00
25/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1243	1	1	1	0.00
25/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1271	1	1	1	0.00
25/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4733	5	5	5	0.00
25/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4796	5	5	5	0.00
25/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4765	5	5	5	0.00
25/10/2022	R213 On 03-August-23			Bond Future	11.67	79.0495	79.9990	79.0495	0.00
25/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	2943	2	3	2	0.00
25/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	2921	2	3	2	0.00
25/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	2965	3	3	3	0.00
25/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	3159	4	3	4	0.00
25/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	3179	4	3	4	0.00
25/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	3139	4	3	4	0.00
25/10/2022	R213 On 02-November-23			Bond Future	11.82	77.1294	78.1214	77.1294	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
25/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1615	1	2	1	0.00
25/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1600	1	2	1	0.00
25/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1631	1	2	1	0.00
25/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4502	5	5	5	0.00
25/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4557	5	5	5	0.00
25/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4529	5	5	5	0.00
25/10/2022	R214 On 03-November-22			Bond Future	11.78	61.0244	61.9127	61.0244	15,325.00
25/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	55	0	0	0	0.00
25/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	60	0	0	0	0.00
25/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	51	0	0	0	0.00
25/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2241	3	2	3	0.00
25/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2290	3	2	3	0.00
25/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2340	3	2	3	0.00
25/10/2022	R214 On 02-February-23			Bond Future	11.91	62.1469	63.0600	62.1469	71,030.00
25/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2017	2	2	2	1,600.00
25/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	691	1	1	1	0.00
25/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	704	1	1	1	1,600.00
25/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	666	0	1	0	0.00
25/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	678	0	1	0	0.00
25/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	5043	6	5	6	0.00
25/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	5086	6	5	6	0.00
25/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	5000	6	5	6	0.00
25/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2571	3	3	3	0.00
25/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	4958	6	5	6	0.00
25/10/2022	R214 On 04-May-23			Bond Future	12.02	60.1139	61.0456	60.1139	0.00
25/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1786	1	2	1	0.00
25/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1767	1	2	1	0.00
25/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1749	1	2	1	0.00
25/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	5116	6	5	6	0.00
25/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	5081	6	5	6	0.00
25/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	5046	6	5	6	0.00
25/10/2022	R214 On 03-August-23			Bond Future	12.12	61.3536	62.3211	61.3536	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
25/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3780	3	4	3	0.00
25/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3729	3	4	3	0.00
25/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3755	3	4	3	0.00
25/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3623	4	4	4	0.00
25/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3646	4	4	4	0.00
25/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3601	4	4	4	0.00
25/10/2022	R214 On 02-November-23			Bond Future	12.23	59.3217	60.3270	59.3217	0.00
25/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2172	2	2	2	0.00
25/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2136	2	2	2	0.00
25/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2154	2	2	2	0.00
25/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	6033	7	6	7	0.00
25/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	6068	7	6	7	0.00
25/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	5999	7	6	7	0.00
25/10/2022	R248 On 03-November-22			Bond Future	11.78	76.1503	77.3150	76.1503	84,671.00
25/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	44	0	0	0	874.00
25/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	48	0	0	0	0.00
25/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	1232	1	1	1	0.00
25/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
25/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	52	0	0	0	0.00
25/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	18	0	0	0	0.00
25/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	7405	9	7	9	0.00
25/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	3854	5	4	5	0.00
25/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	3199	4	3	4	0.00
25/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	3135	4	3	4	0.00
25/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	8152	9	8	9	0.00
25/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	505	1	1	1	0.00
25/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	12885	14	13	14	0.00
25/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	3072	4	3	4	0.00
25/10/2022	R248 On 02-February-23			Bond Future	11.91	77.5880	78.7845	77.5880	249,815.00
25/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	873	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
25/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	810	1	1	1	0.00
25/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	826	1	1	1	0.00
25/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	213	0	0	0	0.00
25/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	842	1	1	1	0.00
25/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2216	2	2	2	2,542.00
25/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	722	1	1	1	2,542.00
25/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	6736	8	7	8	0.00
25/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3532	4	4	4	0.00
25/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	6293	7	6	7	0.00
25/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	6186	7	6	7	0.00
25/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	10670	12	11	12	0.00
25/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	6348	7	6	7	0.00
25/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	6402	7	6	7	0.00
25/10/2022	R248 On 04-May-23			Bond Future	12.02	74.7085	75.9293	74.7085	10,943.00
25/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2098	2	2	2	0.00
25/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2121	2	2	2	0.00
25/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2144	2	2	2	0.00
25/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	6424	7	6	7	0.00
25/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	6468	7	6	7	0.00
25/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	6513	7	7	7	0.00
25/10/2022	R248 On 03-August-23			Bond Future	12.13	76.2116	77.4783	76.2116	0.00
25/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4391	4	4	4	0.00
25/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4422	4	4	4	0.00
25/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4454	4	4	4	0.00
25/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4589	5	5	5	0.00
25/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4618	5	5	5	0.00
25/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4646	5	5	5	0.00
25/10/2022	R248 On 02-November-23			Bond Future	12.24	73.3639	74.6790	73.3639	13,000.00
25/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2428	2	2	2	0.00
25/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2384	2	2	2	0.00
25/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2406	2	2	2	0.00
25/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	7094	8	7	8	0.00
25/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	7181	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
25/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	7137	8	7	8	0.00