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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/10/2022 TO: 27/10/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	2025 On 03-November-22			Bond Future	166.14	166.6149	166.1399	166.6149	1,204.00
27/10/2022	2025 On 02-February-23			Bond Future	167.54	168.0282	167.5406	168.0282	6,101.00
27/10/2022	2025 On 04-May-23			Bond Future	170.99	171.4873	170.9882	171.4873	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
27/10/2022	2025 On 03-August-23			Bond Future	172.85	173.3549	172.8453	173.3549	0.00
27/10/2022	2025 On 02-November-23			Bond Future	176.50	177.0253	176.5047	177.0253	0.00
27/10/2022	2029 On 03-November-22			Bond Future	119.34	118.3025	119.3359	118.3025	598.00
27/10/2022	2029 On 02-February-23			Bond Future	121.57	120.5158	121.5659	120.5158	1,392.00
27/10/2022	2029 On 04-May-23			Bond Future	122.77	121.7017	122.7725	121.7017	0.00
27/10/2022	2029 On 03-August-23			Bond Future	125.36	124.2691	125.3620	124.2691	0.00
27/10/2022	2029 On 02-November-23			Bond Future	126.68	125.5662	126.6827	125.5662	0.00
27/10/2022	2030 On 03-November-22			Bond Future	10.70	88.6704	88.7933	88.6704	45,739.00
27/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
27/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
27/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	3	0	0	0	500.00
27/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3820	4	4	4	0.00
27/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
27/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
27/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	4669	5	5	5	0.00
27/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	2764	3	3	3	0.00
27/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	2298	2	2	2	0.00
27/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	2	0	0	0	500.00
27/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	2811	3	3	3	0.00
27/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	2858	3	3	3	0.00
27/10/2022	2030 On 02-February-23			Bond Future	10.85	86.3017	86.4249	86.3017	90,234.00
27/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3806	4	4	4	5,000.00
27/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2546	2	3	2	0.00
27/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2654	3	3	3	0.00
27/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	556	1	1	1	0.00
27/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	421	0	0	0	388.00
27/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	68	0	0	0	102.00
27/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	119	0	0	0	388.00
27/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	499	0	0	0	0.00
27/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	396	0	0	0	0.00
27/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	3194	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
27/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	539	1	1	1	0.00
27/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	547	1	1	1	0.00
27/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	402	0	0	0	0.00
27/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	148	0	0	0	0.00
27/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	111	0	0	0	0.00
27/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	322	0	0	0	0.00
27/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	5758	6	6	6	102.00
27/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	9637	10	10	10	0.00
27/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	8539	9	9	9	0.00
27/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	8351	8	8	8	0.00
27/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	7792	8	8	8	0.00
27/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	4624	5	5	5	102.00
27/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4357	4	4	4	0.00
27/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1062	1	1	1	0.00
27/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1332	1	1	1	388.00
27/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5220	5	5	5	0.00
27/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5059	5	5	5	0.00
27/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5180	5	5	5	0.00
27/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	4432	5	4	5	0.00
27/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	4394	4	4	4	0.00
27/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1396	1	1	1	0.00
27/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	832	1	1	1	0.00
27/10/2022	2030 On 04-May-23			Bond Future	10.99	88.0603	88.1852	88.0603	0.00
27/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	7084	7	7	7	0.00
27/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	4142	4	4	4	0.00
27/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	5390	5	5	5	0.00
27/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6855	7	7	7	0.00
27/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1659	2	2	2	0.00
27/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1848	2	2	2	350.00
27/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	607	1	1	1	150.00
27/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3381	3	3	3	0.00
27/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1467	1	1	1	479.00
27/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1626	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
27/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1642	2	2	2	0.00
27/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	670	1	1	1	479.00
27/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	755	1	1	1	388.00
27/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	308	0	0	0	388.00
27/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	951	1	1	1	1,080.00
27/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5279	5	5	5	0.00
27/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9156	9	9	9	0.00
27/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	6858	7	7	7	0.00
27/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6084	6	6	6	0.00
27/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	6505	7	7	7	0.00
27/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	3615	4	4	4	0.00
27/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	3642	4	4	4	0.00
27/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	3922	4	4	4	0.00
27/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	1902	2	2	2	150.00
27/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3299	3	3	3	0.00
27/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	3588	4	4	4	0.00
27/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	726	1	1	1	479.00
27/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1065	1	1	1	1,080.00
27/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1510	2	2	2	388.00
27/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	685	1	1	1	350.00
27/10/2022	2030 On 03-August-23			Bond Future	11.12	85.8916	86.0187	85.8916	0.00
27/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6888	7	7	7	0.00
27/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3465	3	3	3	0.00
27/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7810	8	8	8	0.00
27/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	3417	3	3	3	0.00
27/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1585	2	2	2	1,012.00
27/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1982	2	2	2	350.00
27/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3441	3	3	3	0.00
27/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2496	3	2	3	0.00
27/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	3955	4	4	4	0.00
27/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2529	3	3	3	0.00
27/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	912	1	1	1	350.00
27/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	4625	5	5	5	0.00

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27/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1111	1	1	1	1,012.00
27/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2513	3	3	3	0.00
27/10/2022	2030 On 02-November-23			Bond Future	11.26	87.6923	87.8220	87.6923	0.00
27/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1884	2	2	2	0.00
27/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1867	2	2	2	0.00
27/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1850	2	2	2	0.00
27/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	3690	4	4	4	0.00
27/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	3666	4	4	4	0.00
27/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	3642	4	4	4	0.00
27/10/2022	2032 On 03-November-22			Bond Future	11.19	83.9056	84.0429	83.9056	112,097.00
27/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
27/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
27/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1878	2	2	2	0.00
27/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	5376	5	5	5	0.00
27/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	4	0	0	0	0.00
27/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	5	0	0	0	750.00
27/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1450	1	1	1	0.00
27/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
27/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	0	0	0	0	0.00
27/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	1	0	0	0	0.00
27/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
27/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
27/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
27/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
27/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	5436	6	5	6	180.00
27/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	6770	7	7	7	0.00
27/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	5711	6	6	6	454.00
27/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	9988	10	10	10	0.00
27/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	9403	10	9	10	0.00
27/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	3270	3	3	3	180.00
27/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	10283	10	10	10	0.00
27/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	3643	4	4	4	454.00

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27/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	5161	5	5	5	0.00
27/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	145	0	0	0	7,500.00
27/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	2691	3	3	3	0.00
27/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	2743	3	3	3	0.00
27/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	0	0	0	0	750.00
27/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	79	0	0	0	500.00
27/10/2022	2032 On 02-February-23			Bond Future	11.34	85.4546	85.5925	85.4546	112,747.00
27/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3683	4	4	4	0.00
27/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	7006	7	7	7	0.00
27/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	518	1	1	1	0.00
27/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	527	1	1	1	0.00
27/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	352	0	0	0	0.00
27/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	58	0	0	0	454.00
27/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	3202	3	3	3	0.00
27/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	536	1	1	1	0.00
27/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	633	1	1	1	0.00
27/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	852	1	1	1	750.00
27/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	392	0	0	0	500.00
27/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	86	0	0	0	500.00
27/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	223	0	0	0	750.00
27/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	7668	8	8	8	0.00
27/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10066	10	10	10	0.00
27/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6198	6	6	6	0.00
27/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4271	4	4	4	0.00
27/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	4943	5	5	5	454.00
27/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	5377	5	5	5	0.00
27/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1520	2	2	2	0.00
27/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	10962	11	11	11	0.00
27/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	6482	7	6	7	454.00
27/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	5421	6	5	6	0.00
27/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	5466	6	5	6	0.00
27/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	440	0	0	0	750.00
27/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1284	1	1	1	500.00

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27/10/2022	2032 On 04-May-23			Bond Future	11.48	83.0324	83.1724	83.0324	66,353.00
27/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1315	1	1	1	400.00
27/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1731	2	2	2	0.00
27/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1749	2	2	2	0.00
27/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1767	2	2	2	0.00
27/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2803	3	3	3	400.00
27/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	9442	9	9	9	0.00
27/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	696	1	1	1	400.00
27/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	4654	5	5	5	0.00
27/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	4686	5	5	5	0.00
27/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	4718	5	5	5	0.00
27/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	5579	6	6	6	0.00
27/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3313	3	3	3	0.00
27/10/2022	2032 On 03-August-23			Bond Future	11.60	84.7667	84.9093	84.7667	2,600.00
27/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3823	4	4	4	0.00
27/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3850	4	4	4	0.00
27/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	4231	4	4	4	5,000.00
27/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3876	4	4	4	0.00
27/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3094	3	3	3	0.00
27/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	2847	3	3	3	0.00
27/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3114	3	3	3	0.00
27/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3134	3	3	3	0.00
27/10/2022	2032 On 02-November-23			Bond Future	11.74	82.3825	82.5280	82.3825	0.00
27/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	2116	2	2	2	0.00
27/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	2136	2	2	2	0.00
27/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	2155	2	2	2	0.00
27/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	4484	5	4	5	0.00
27/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	4513	5	5	5	0.00
27/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	4541	5	5	5	0.00
27/10/2022	2033 On 03-November-22			Bond Future	113.53	113.3239	113.5272	113.3239	340.00
27/10/2022	2033 On 02-February-23			Bond Future	115.65	115.4442	115.6486	115.4442	7,279.00
27/10/2022	2033 On 04-May-23			Bond Future	116.64	116.4358	116.6437	116.4358	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
27/10/2022	2033 On 03-August-23			Bond Future	119.10	118.8921	119.1038	118.8921	0.00
27/10/2022	2033 On 02-November-23			Bond Future	120.20	119.9845	120.2011	119.9845	0.00
27/10/2022	2037 On 03-November-22			Bond Future	11.72	80.3245	80.2495	80.3245	19,649.00
27/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	39	0	0	0	0.00
27/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	46	0	0	0	0.00
27/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	42	0	0	0	0.00
27/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	2421	2	2	2	0.00
27/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	2477	2	2	2	0.00
27/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	2366	2	2	2	0.00
27/10/2022	2037 On 02-February-23			Bond Future	11.86	77.5514	77.4732	77.5514	127,872.00
27/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	846	1	1	1	636.00
27/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	773	1	1	1	0.00
27/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2879	3	3	3	0.00
27/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	745	1	1	1	0.00
27/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	759	1	1	1	0.00
27/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	5560	6	6	6	0.00
27/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	5607	6	6	6	0.00
27/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	5513	5	6	5	0.00
27/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	5282	5	5	5	0.00
27/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2282	2	2	2	636.00
27/10/2022	2037 On 04-May-23			Bond Future	11.99	79.1322	79.0517	79.1322	0.00
27/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	3010	3	3	3	400.00
27/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1382	1	1	1	400.00
27/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9750	10	10	10	0.00
27/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1920	2	2	2	0.00
27/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1880	2	2	2	0.00
27/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1900	2	2	2	0.00
27/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	5761	6	6	6	0.00
27/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	6919	7	7	7	0.00
27/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	5800	6	6	6	0.00
27/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1025	1	1	1	400.00
27/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	5723	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
27/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4170	4	4	4	0.00
27/10/2022	2037 On 03-August-23			Bond Future	12.12	76.5268	76.4443	76.5268	0.00
27/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	4137	4	4	4	0.00
27/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	4108	4	4	4	0.00
27/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	4080	4	4	4	0.00
27/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4062	4	4	4	0.00
27/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4037	4	4	4	0.00
27/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4012	4	4	4	0.00
27/10/2022	2037 On 02-November-23			Bond Future	12.24	78.1315	78.0472	78.1315	0.00
27/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2292	2	2	2	0.00
27/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2271	2	2	2	0.00
27/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2312	2	2	2	0.00
27/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6052	6	6	6	0.00
27/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6015	6	6	6	0.00
27/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	5979	6	6	6	0.00
27/10/2022	2038 On 03-November-22			Bond Future	126.21	126.4656	126.2136	126.4656	1,160.00
27/10/2022	2038 On 02-February-23			Bond Future	126.66	126.9147	126.6552	126.9147	3,986.00
27/10/2022	2038 On 04-May-23			Bond Future	129.26	129.5279	129.2619	129.5279	1,718.00
27/10/2022	2038 On 03-August-23			Bond Future	130.02	130.2920	130.0206	130.2920	0.00
27/10/2022	2038 On 02-November-23			Bond Future	132.77	133.0508	132.7736	133.0508	0.00
27/10/2022	2040 On 03-November-22			Bond Future	11.75	82.3476	82.2663	82.3476	10,013.00
27/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
27/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	151	0	0	0	0.00
27/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
27/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	74	0	0	0	0.00
27/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
27/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	27	0	0	0	1,467.00
27/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
27/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1679	2	2	2	0.00
27/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	4503	5	5	5	0.00
27/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	62	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
27/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	68	0	0	0	0.00
27/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	9	0	0	0	1,078.00
27/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	3520	3	4	3	0.00
27/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	2223	2	2	2	0.00
27/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	184	0	0	0	0.00
27/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	7603	8	8	8	0.00
27/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	2885	3	3	3	0.00
27/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	6205	6	6	6	0.00
27/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	6900	7	7	7	0.00
27/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	1727	2	2	2	0.00
27/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	4	0	0	0	1,078.00
27/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	2340	2	2	2	0.00
27/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	2281	2	2	2	0.00
27/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	11255	11	11	11	0.00
27/10/2022	2040 On 02-February-23			Bond Future	11.89	79.3615	79.2768	79.3615	118,801.00
27/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	3358	3	3	3	0.00
27/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	868	1	1	1	0.00
27/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	884	1	1	1	0.00
27/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	142	0	0	0	388.00
27/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	132	0	0	0	0.00
27/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3972	4	4	4	0.00
27/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	4085	4	4	4	0.00
27/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	900	1	1	1	0.00
27/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	1018	1	1	1	621.00
27/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	671	1	1	1	388.00
27/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	637	1	1	1	0.00
27/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	6602	7	7	7	0.00
27/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	5421	5	5	5	0.00
27/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2291	2	2	2	621.00
27/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	5763	6	6	6	0.00
27/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	1854	2	2	2	388.00
27/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	1915	2	2	2	0.00
27/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	11581	12	12	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
27/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	11369	11	11	11	0.00
27/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	6770	7	7	7	0.00
27/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	5813	6	6	6	0.00
27/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	5864	6	6	6	0.00
27/10/2022	2040 On 04-May-23			Bond Future	12.01	80.9793	80.8922	80.9793	0.00
27/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	9155	9	9	9	0.00
27/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	2197	2	2	2	0.00
27/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2337	2	2	2	486.00
27/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	1023	1	1	1	486.00
27/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1279	1	1	1	388.00
27/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	2174	2	2	2	0.00
27/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	486	1	0	1	388.00
27/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	6512	7	7	7	0.00
27/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	2220	2	2	2	0.00
27/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	5784	6	6	6	0.00
27/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	9220	9	9	9	0.00
27/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2167	2	2	2	388.00
27/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1327	1	1	1	486.00
27/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	12687	13	13	13	0.00
27/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	5865	6	6	6	0.00
27/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	8180	8	8	8	0.00
27/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	5586	6	6	6	0.00
27/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	5825	6	6	6	0.00
27/10/2022	2040 On 03-August-23			Bond Future	12.13	78.1621	78.0728	78.1621	0.00
27/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4703	5	5	5	0.00
27/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4671	5	5	5	0.00
27/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4734	5	5	5	0.00
27/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4176	4	4	4	0.00
27/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4228	4	4	4	0.00
27/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4202	4	4	4	0.00
27/10/2022	2040 On 02-November-23			Bond Future	12.25	79.8011	79.7099	79.8011	0.00
27/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2750	3	3	3	0.00
27/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2727	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2704	3	3	3	0.00
27/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	6689	7	7	7	0.00
27/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	6611	7	7	7	0.00
27/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	6649	7	7	7	0.00
27/10/2022	2044 On 03-November-22			Bond Future	11.73	79.3353	79.2203	79.3353	44,236.00
27/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	85	0	0	0	0.00
27/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	92	0	0	0	0.00
27/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
27/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
27/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
27/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	100	0	0	0	0.00
27/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	38	0	0	0	1,647.00
27/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	2787	3	3	3	0.00
27/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	2183	2	2	2	0.00
27/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	2125	2	2	2	0.00
27/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	6183	6	6	6	0.00
27/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	7625	8	8	8	0.00
27/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	11415	11	11	11	0.00
27/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	2241	2	2	2	0.00
27/10/2022	2044 On 02-February-23			Bond Future	11.86	76.4187	76.2998	76.4187	82,130.00
27/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	1029	1	1	1	0.00
27/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	1103	1	1	1	1,300.00
27/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	3273	3	3	3	0.00
27/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2934	3	3	3	1,300.00
27/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	994	1	1	1	0.00
27/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	1011	1	1	1	0.00
27/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	5561	5	6	5	0.00
27/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	5611	6	6	6	0.00
27/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	2669	3	3	3	0.00
27/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	2404	2	2	2	4,000.00
27/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	5316	5	5	5	0.00
27/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	5511	5	6	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
27/10/2022	2044 On 04-May-23			Bond Future	11.97	77.9766	77.8546	77.9766	0.00
27/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4880	5	5	5	0.00
27/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	3261	3	3	3	0.00
27/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	4036	4	4	4	0.00
27/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2398	2	2	2	0.00
27/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2373	2	2	2	0.00
27/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2349	2	2	2	0.00
27/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	5857	6	6	6	0.00
27/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	4607	5	5	5	4,115.00
27/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	5816	6	6	6	0.00
27/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	5776	6	6	6	0.00
27/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	3854	4	4	4	4,115.00
27/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3220	3	3	3	1,500.00
27/10/2022	2044 On 03-August-23			Bond Future	12.08	75.2219	75.0972	75.2219	0.00
27/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4795	5	5	5	0.00
27/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4731	5	5	5	0.00
27/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4763	5	5	5	0.00
27/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	4308	4	4	4	0.00
27/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	4335	4	4	4	0.00
27/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4282	4	4	4	0.00
27/10/2022	2044 On 02-November-23			Bond Future	12.19	76.7993	76.6718	76.7993	0.00
27/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	3092	3	3	3	0.00
27/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	3116	3	3	3	0.00
27/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	3140	3	3	3	0.00
27/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	6922	7	7	7	0.00
27/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	6961	7	7	7	0.00
27/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7001	7	7	7	0.00
27/10/2022	2046 On 03-November-22			Bond Future	110.69	111.3586	110.6928	111.3586	2,360.00
27/10/2022	2046 On 02-February-23			Bond Future	112.76	113.4419	112.7613	113.4419	11,674.00
27/10/2022	2046 On 04-May-23			Bond Future	113.05	113.7429	113.0475	113.7429	5,677.00
27/10/2022	2046 On 03-August-23			Bond Future	115.43	116.1427	115.4324	116.1427	0.00
27/10/2022	2046 On 02-November-23			Bond Future	115.78	116.5059	115.7811	116.5059	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
27/10/2022	2050 On 03-November-22			Bond Future	113.11	113.8604	113.1090	113.8604	1,108.00
27/10/2022	2050 On 02-February-23			Bond Future	113.09	113.8540	113.0861	113.8540	9,251.00
27/10/2022	2050 On 04-May-23			Bond Future	115.41	116.1980	115.4133	116.1980	3,582.00
27/10/2022	2050 On 03-August-23			Bond Future	115.66	116.4599	115.6587	116.4599	0.00
27/10/2022	2050 On 02-November-23			Bond Future	118.11	118.9257	118.1077	118.9257	0.00
27/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	AL37 On 03-November-22			Index Future	833.35	831.2810	833.3450	831.2810	0.00
27/10/2022	AL37 On 02-February-23			Index Future	848.71	846.6270	848.7100	846.6270	0.00
27/10/2022	AL37 On 04-May-23			Index Future	865.97	863.8460	865.9650	863.8460	0.00
27/10/2022	AL37 On 03-August-23			Index Future	884.03	881.8670	884.0270	881.8670	0.00
27/10/2022	AL37 On 02-November-23			Index Future	902.55	900.3420	902.5470	900.3420	0.00
27/10/2022	AL7T On 03-November-22			Index Future	942.44	941.1060	942.4350	941.1060	0.00
27/10/2022	AL7T On 02-February-23			Index Future	959.81	958.4790	959.8120	958.4790	0.00
27/10/2022	AL7T On 04-May-23			Index Future	979.33	977.9740	979.3260	977.9740	0.00
27/10/2022	AL7T On 03-August-23			Index Future	999.75	998.3760	999.7520	998.3760	0.00
27/10/2022	AL7T On 02-November-23			Index Future	1020.70	1019.2920	1020.6960	1019.2920	0.00
27/10/2022	ALBI On 03-November-22			Index Future	828.54	828.3190	828.5360	828.3190	106.00
27/10/2022	ALBI On 02-February-23			Index Future	843.81	843.6110	843.8130	843.6110	92.00
27/10/2022	ALBI On 04-May-23			Index Future	860.97	860.7690	860.9680	860.7690	0.00
27/10/2022	ALBI On 03-August-23			Index Future	878.93	878.7260	878.9260	878.7260	0.00
27/10/2022	ALBI On 02-November-23			Index Future	897.34	897.1350	897.3390	897.1350	0.00
27/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	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
27/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	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
27/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2022	ES33 On 03-November-22			Bond Future	12.52	71.7827	71.7478	71.7827	0.00
27/10/2022	ES33 On 02-February-23			Bond Future	12.71	73.1257	73.0885	73.1257	350.00
27/10/2022	ES33 On 04-May-23			Bond Future	12.88	70.8358	70.7972	70.8358	0.00
27/10/2022	ES33 On 03-August-23			Bond Future	13.05	72.3315	72.2919	72.3315	0.00
27/10/2022	ES33 On 02-November-23			Bond Future	13.23	70.0674	70.0268	70.0674	0.00
27/10/2022	ES42 On 03-November-22			Bond Future	12.70	70.3284	70.2324	70.3284	0.00
27/10/2022	ES42 On 02-February-23			Bond Future	12.87	71.6442	71.5448	71.6442	4,715.00
27/10/2022	ES42 On 04-May-23			Bond Future	13.02	68.8556	68.7536	68.8556	0.00
27/10/2022	ES42 On 03-August-23			Bond Future	13.17	70.3104	70.2059	70.3104	0.00
27/10/2022	ES42 On 02-November-23			Bond Future	13.32	67.5367	67.4300	67.5367	0.00
27/10/2022	GOVI On 03-November-22			GOVI	816.74	816.5100	816.7390	816.5100	31.00
27/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	36710	4	4	4	0.00
27/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	36810	4	4	4	0.00
27/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	36910	4	4	4	0.00
27/10/2022	GOVI On 02-February-23			GOVI	831.80	831.5830	831.7980	831.5830	835.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	190320	19	19	19	0.00
27/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	190220	19	19	19	0.00
27/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	190420	19	19	19	0.00
27/10/2022	GOVI On 04-May-23			GOVI	848.71	848.4970	848.7090	848.4970	0.00
27/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	41510	4	4	4	0.00
27/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	41610	4	4	4	0.00
27/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	41710	4	4	4	0.00
27/10/2022	GOVI On 03-August-23			GOVI	866.41	866.1980	866.4110	866.1980	0.00
27/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	291810	29	29	29	0.00
27/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	292010	29	29	29	0.00
27/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	291910	29	29	29	0.00
27/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 02-November-23			GOVI	884.56	884.3450	884.5620	884.3450	0.00
27/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
27/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	12480	1	1	1	0.00
27/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	12580	1	1	1	0.00
27/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	12380	1	1	1	0.00
27/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/10/2022	IGOV On 03-November-22			Index Future	317.27	317.2670	317.2680	317.2670	17.00
27/10/2022	IGOV On 02-February-23			Index Future	323.20	323.2030	323.1970	323.2030	684.00
27/10/2022	IGOV On 04-May-23			Index Future	329.85	329.8540	329.8450	329.8540	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
27/10/2022	IGOV On 03-August-23			Index Future	336.80	336.8110	336.8000	336.8110	0.00
27/10/2022	IGOV On 02-November-23			Index Future	343.93	343.9410	343.9300	343.9410	0.00
27/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
27/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
27/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
27/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
27/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.58	93.4300	93.4250	93.4300	0.00
27/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.21	92.7600	92.7950	92.7600	68.00
27/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.27	92.7050	92.7300	92.7050	0.00
27/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.67	92.3200	92.3350	92.3200	0.00
27/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.71	92.2650	92.2900	92.2650	0.00
27/10/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.86	92.0900	92.1450	92.0900	0.00
27/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.96	91.9550	92.0450	91.9550	0.00
27/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.07	91.7950	91.9350	91.7950	75.00
27/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.10	91.7700	91.9000	91.7700	272.00
27/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.14	91.7450	91.8650	91.7450	0.00
27/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.10	91.7900	91.9050	91.7900	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
27/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.12	91.7600	91.8850	91.7600	0.00
27/10/2022	R023 On 03-November-22			Bond Future	7.08	101.6066	101.6652	101.6066	8,432.00
27/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	252	0	0	0	0.00
27/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	255	0	0	0	0.00
27/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	249	0	0	0	0.00
27/10/2022	R035 On 03-November-22			Bond Future	11.57	84.2245	84.1792	84.2245	19,424.00
27/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
27/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
27/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	30	0	0	0	0.00
27/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	27	0	0	0	0.00
27/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	33	0	0	0	0.00
27/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5921	6	6	6	0.00
27/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	6	0	0	0	0.00
27/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	12	0	0	0	976.00
27/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	3402	3	3	3	582.00
27/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	0	0	0	0	976.00
27/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	2479	2	2	2	0.00
27/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	5963	6	6	6	582.00
27/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	2591	3	3	3	0.00
27/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	2535	3	3	3	0.00
27/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3050	3	3	3	0.00
27/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	7670	8	8	8	0.00
27/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	10821	11	11	11	0.00
27/10/2022	R035 On 02-February-23			Bond Future	11.73	85.7793	85.7313	85.7793	156,257.00
27/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	3321	3	3	3	0.00
27/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	8160	8	8	8	0.00
27/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	969	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
27/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	985	1	1	1	0.00
27/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	690	1	1	1	0.00
27/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	229	0	0	0	976.00
27/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	454	0	0	0	388.00
27/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	703	1	1	1	0.00
27/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	3189	3	3	3	0.00
27/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	716	1	1	1	0.00
27/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	472	0	0	0	0.00
27/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	421	0	0	0	0.00
27/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	71	0	0	0	582.00
27/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	79	0	0	0	0.00
27/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	88	0	0	0	388.00
27/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	11210	11	11	11	0.00
27/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	11724	12	12	12	0.00
27/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7011	7	7	7	0.00
27/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	6798	7	7	7	0.00
27/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	6693	7	7	7	582.00
27/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	8695	9	9	9	0.00
27/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	5604	6	6	6	0.00
27/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	490	0	0	0	976.00
27/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	5650	6	6	6	0.00
27/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	11466	11	11	11	0.00
27/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	5697	6	6	6	0.00
27/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	4803	5	5	5	582.00
27/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	4845	5	5	5	0.00
27/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	1954	2	2	2	388.00
27/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2038	2	2	2	0.00
27/10/2022	R035 On 04-May-23			Bond Future	11.86	83.0201	82.9704	83.0201	0.00
27/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1917	2	2	2	0.00
27/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	768	1	1	1	491.00
27/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	352	0	0	0	388.00
27/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	5421	5	5	5	0.00
27/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	8052	8	8	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
27/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1816	2	2	2	491.00
27/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1876	2	2	2	0.00
27/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1897	2	2	2	0.00
27/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	958	1	1	1	388.00
27/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8180	8	8	8	0.00
27/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1308	1	1	1	491.00
27/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2238	2	2	2	388.00
27/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	5464	5	5	5	0.00
27/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	12326	12	12	12	0.00
27/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9100	9	9	9	0.00
27/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	5651	6	6	6	0.00
27/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	5538	6	6	6	0.00
27/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	5501	5	6	5	0.00
27/10/2022	R035 On 03-August-23			Bond Future	11.98	84.7539	84.7028	84.7539	0.00
27/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	4006	4	4	4	0.00
27/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	4034	4	4	4	0.00
27/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	4062	4	4	4	0.00
27/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	3955	4	4	4	0.00
27/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	3979	4	4	4	0.00
27/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4004	4	4	4	0.00
27/10/2022	R035 On 02-November-23			Bond Future	12.11	82.0239	81.9716	82.0239	0.00
27/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	2173	2	2	2	0.00
27/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	2133	2	2	2	0.00
27/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	2153	2	2	2	0.00
27/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	5879	6	6	6	0.00
27/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	5915	6	6	6	0.00
27/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	5843	6	6	6	0.00
27/10/2022	R186 On 03-November-22			Bond Future	8.93	109.0230	109.2935	109.0230	26,040.00
27/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
27/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	6	0	0	0	0.00
27/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	278	0	0	0	0.00
27/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	4	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
27/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	5	0	0	0	0.00
27/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	1394	2	1	2	0.00
27/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	362	1	0	1	4,310.00
27/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	1429	2	1	2	0.00
27/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	1359	2	1	2	0.00
27/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	2498	3	2	3	0.00
27/10/2022	R186 On 02-February-23			Bond Future	9.05	105.7350	106.0080	105.7350	72,900.00
27/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	507	0	1	0	0.00
27/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	499	0	0	0	0.00
27/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	491	0	0	0	0.00
27/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	2933	3	3	3	0.00
27/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	2907	3	3	3	0.00
27/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	2881	3	3	3	0.00
27/10/2022	R186 On 04-May-23			Bond Future	9.12	107.8880	108.1656	107.8880	12,188.00
27/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	1162	1	1	1	0.00
27/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	1149	1	1	1	0.00
27/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	1175	1	1	1	0.00
27/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2063	2	2	2	0.00
27/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2081	2	2	2	0.00
27/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2045	2	2	2	0.00
27/10/2022	R186 On 03-August-23			Bond Future	9.18	104.8337	105.1167	104.8337	0.00
27/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2921	3	3	3	0.00
27/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2882	3	3	3	0.00
27/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2901	3	3	3	0.00
27/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1276	1	1	1	0.00
27/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1286	1	1	1	0.00
27/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1268	1	1	1	0.00
27/10/2022	R186 On 02-November-23			Bond Future	9.24	107.0313	107.3201	107.0313	0.00
27/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	4003	4	4	4	0.00
27/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	2037	2	2	2	0.00
27/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	2054	2	2	2	0.00
27/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	2070	2	2	2	0.00
27/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1682	2	2	2	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
27/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	1632	2	2	2	0.00
27/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	1642	2	2	2	0.00
27/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	1922	2	2	2	0.00
27/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	1653	2	2	2	0.00
27/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	855	1	1	1	1,715.00
27/10/2022	R197 On 03-November-22			Bond Future	334.99	335.0359	334.9925	335.0359	108.00
27/10/2022	R197 On 02-February-23			Bond Future	332.35	332.3983	332.3464	332.3983	724.00
27/10/2022	R197 On 04-May-23			Bond Future	339.19	339.2413	339.1854	339.2413	0.00
27/10/2022	R197 On 03-August-23			Bond Future	337.24	337.2989	337.2430	337.2989	0.00
27/10/2022	R197 On 02-November-23			Bond Future	344.38	344.4412	344.3838	344.4412	0.00
27/10/2022	R202 On 03-November-22			Bond Future	248.83	246.9676	248.8323	246.9676	5,616.00
27/10/2022	R202 On 02-February-23			Bond Future	248.75	246.8578	248.7519	246.8578	6,660.00
27/10/2022	R202 On 04-May-23			Bond Future	253.87	251.9394	253.8699	251.9394	0.00
27/10/2022	R202 On 03-August-23			Bond Future	254.39	252.4208	254.3926	252.4208	0.00
27/10/2022	R202 On 02-November-23			Bond Future	259.78	257.7654	259.7788	257.7654	0.00
27/10/2022	R209 On 03-November-22			Bond Future	11.57	64.8974	64.8567	64.8974	15,753.00
27/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	3,250.00
27/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	375	0	0	0	1,136.00
27/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	6	0	0	0	0.00
27/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	2	0	0	0	1,136.00
27/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	6	0	0	0	0.00
27/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	7	0	0	0	0.00
27/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
27/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	2102	2	2	2	0.00
27/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	8	0	0	0	0.00
27/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	2759	3	3	3	0.00
27/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	5603	6	6	6	0.00
27/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	3437	3	3	3	0.00
27/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	44	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
27/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	11460	11	11	11	0.00
27/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	13030	13	13	13	0.00
27/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	2811	3	3	3	0.00
27/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	2914	3	3	3	5,000.00
27/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	2862	3	3	3	0.00
27/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	733	1	1	1	0.00
27/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	8450	8	8	8	6,000.00
27/10/2022	R209 On 02-February-23			Bond Future	11.71	66.0954	66.0525	66.0954	24,565.00
27/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	556	1	1	1	0.00
27/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	545	1	1	1	0.00
27/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	535	1	1	1	0.00
27/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5162	5	5	5	0.00
27/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5248	5	5	5	0.00
27/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5205	5	5	5	0.00
27/10/2022	R209 On 04-May-23			Bond Future	11.82	64.2880	64.2436	64.2880	3,450.00
27/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1538	2	2	2	0.00
27/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4955	5	5	5	0.00
27/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1358	1	1	1	0.00
27/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1504	2	2	2	0.00
27/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1521	2	2	2	0.00
27/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	399	0	0	0	8,500.00
27/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	9965	10	10	10	0.00
27/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5087	5	5	5	0.00
27/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5122	5	5	5	0.00
27/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	5441	5	5	5	11,000.00
27/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	1834	2	2	2	8,500.00
27/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5053	5	5	5	0.00
27/10/2022	R209 On 03-August-23			Bond Future	11.93	65.6308	65.5853	65.6308	0.00
27/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3555	4	4	4	0.00
27/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3530	4	4	4	0.00
27/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3505	4	4	4	0.00
27/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3466	3	3	3	0.00
27/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3509	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3488	3	3	3	0.00
27/10/2022	R209 On 02-November-23			Bond Future	12.05	63.8542	63.8076	63.8542	0.00
27/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1897	2	2	2	0.00
27/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1880	2	2	2	0.00
27/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1862	2	2	2	0.00
27/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5290	5	5	5	0.00
27/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5258	5	5	5	0.00
27/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5226	5	5	5	0.00
27/10/2022	R210 On 03-November-22			Bond Future	225.69	223.9183	225.6887	223.9183	103.00
27/10/2022	R210 On 02-February-23			Bond Future	229.91	228.1076	229.9060	228.1076	372.00
27/10/2022	R210 On 04-May-23			Bond Future	231.55	229.7190	231.5528	229.7190	0.00
27/10/2022	R210 On 03-August-23			Bond Future	236.44	234.5654	236.4371	234.5654	0.00
27/10/2022	R210 On 02-November-23			Bond Future	238.27	236.3544	238.2667	236.3544	0.00
27/10/2022	R213 On 03-November-22			Bond Future	11.06	79.4633	79.5875	79.4633	33,027.00
27/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
27/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
27/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	3257	3	3	3	200.00
27/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3161	3	3	3	0.00
27/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3209	3	3	3	0.00
27/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9193	9	9	9	0.00
27/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4128	4	4	4	476.00
27/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5160	5	5	5	200.00
27/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3113	3	3	3	0.00
27/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	5857	6	6	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
27/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	9509	10	10	10	0.00
27/10/2022	R213 On 02-February-23			Bond Future	11.23	80.9302	81.0549	80.9302	32,563.00
27/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	641	1	1	1	912.00
27/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	444	0	0	0	0.00
27/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	437	0	0	0	0.00
27/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	60	0	0	0	476.00
27/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	452	0	0	0	0.00
27/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	558	1	1	1	0.00
27/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4846	5	5	5	0.00
27/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	313	0	0	0	0.00
27/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	665	1	1	1	912.00
27/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5079	5	5	5	0.00
27/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4279	4	4	4	0.00
27/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	4575	5	5	5	476.00
27/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	9969	10	10	10	0.00
27/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	5960	6	6	6	476.00
27/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5120	5	5	5	0.00
27/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5039	5	5	5	0.00
27/10/2022	R213 On 04-May-23			Bond Future	11.35	79.0239	79.1504	79.0239	0.00
27/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1508	1	2	1	0.00
27/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1493	1	1	1	0.00
27/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1524	1	2	1	0.00
27/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4198	4	4	4	0.00
27/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4257	4	4	4	0.00
27/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4228	4	4	4	0.00
27/10/2022	R213 On 03-August-23			Bond Future	11.48	80.6739	80.8028	80.6739	0.00
27/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	3357	3	3	3	0.00
27/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	3333	3	3	3	0.00
27/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3381	3	3	3	0.00
27/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	2769	3	3	3	0.00
27/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	2788	3	3	3	0.00
27/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	2751	3	3	3	0.00
27/10/2022	R213 On 02-November-23			Bond Future	11.62	78.8103	78.9418	78.8103	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
27/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1919	2	2	2	0.00
27/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1902	2	2	2	0.00
27/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1937	2	2	2	0.00
27/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	3988	4	4	4	0.00
27/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4039	4	4	4	0.00
27/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4013	4	4	4	0.00
27/10/2022	R214 On 03-November-22			Bond Future	11.64	62.7091	62.6142	62.7091	15,325.00
27/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	96	0	0	0	0.00
27/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	104	0	0	0	0.00
27/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	89	0	0	0	0.00
27/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	1584	2	2	2	0.00
27/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	1630	2	2	2	0.00
27/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	1676	2	2	2	0.00
27/10/2022	R214 On 02-February-23			Bond Future	11.77	63.8668	63.7687	63.8668	71,370.00
27/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2351	2	2	2	1,600.00
27/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	851	1	1	1	0.00
27/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	866	1	1	1	1,600.00
27/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	822	1	1	1	0.00
27/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	836	1	1	1	0.00
27/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	4492	4	4	4	0.00
27/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	4533	4	5	4	0.00
27/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	4452	4	4	4	0.00
27/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2196	2	2	2	0.00
27/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	4411	4	4	4	0.00
27/10/2022	R214 On 04-May-23			Bond Future	11.87	61.8672	61.7665	61.8672	0.00
27/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	2045	2	2	2	0.00
27/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	2024	2	2	2	0.00
27/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	2004	2	2	2	0.00
27/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	4650	5	5	5	0.00
27/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	4617	5	5	5	0.00
27/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	4584	5	5	5	0.00
27/10/2022	R214 On 03-August-23			Bond Future	11.97	63.1592	63.0561	63.1592	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
27/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	4174	4	4	4	0.00
27/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	4146	4	4	4	0.00
27/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	4119	4	4	4	0.00
27/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3301	3	3	3	0.00
27/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3280	3	3	3	0.00
27/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3259	3	3	3	0.00
27/10/2022	R214 On 02-November-23			Bond Future	12.08	61.1825	61.0773	61.1825	0.00
27/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2453	3	2	3	0.00
27/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2414	2	2	2	0.00
27/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2433	2	2	2	0.00
27/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	5562	6	6	6	0.00
27/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	5595	6	6	6	0.00
27/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	5529	5	6	5	0.00
27/10/2022	R248 On 03-November-22			Bond Future	11.65	78.3702	78.1868	78.3702	84,671.00
27/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	76	0	0	0	874.00
27/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	83	0	0	0	0.00
27/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	1789	2	2	2	0.00
27/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
27/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	0.00
27/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	90	0	0	0	0.00
27/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	30	0	0	0	0.00
27/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	2995	3	3	3	0.00
27/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	2359	2	2	2	0.00
27/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	2298	2	2	2	0.00
27/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	6533	6	7	6	0.00
27/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	7280	7	7	7	0.00
27/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	189	0	0	0	0.00
27/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	12013	12	12	12	0.00
27/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	2238	2	2	2	0.00
27/10/2022	R248 On 02-February-23			Bond Future	11.77	79.8539	79.6653	79.8539	249,744.00
27/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	1075	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
27/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	1001	1	1	1	0.00
27/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	1019	1	1	1	0.00
27/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	276	0	0	0	0.00
27/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	1037	1	1	1	0.00
27/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2600	3	3	3	2,542.00
27/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	896	1	1	1	2,542.00
27/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	6029	6	6	6	0.00
27/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3036	3	3	3	0.00
27/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	5608	5	6	5	0.00
27/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	5506	5	6	5	0.00
27/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	9852	10	10	10	0.00
27/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	5660	6	6	6	0.00
27/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	5712	6	6	6	0.00
27/10/2022	R248 On 04-May-23			Bond Future	11.87	77.0184	76.8253	77.0184	10,943.00
27/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2408	2	2	2	0.00
27/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2433	3	2	3	0.00
27/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2458	3	2	3	0.00
27/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	5842	6	6	6	0.00
27/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	5884	6	6	6	0.00
27/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	5926	6	6	6	0.00
27/10/2022	R248 On 03-August-23			Bond Future	11.98	78.5893	78.3919	78.5893	0.00
27/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4865	5	5	5	0.00
27/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4898	5	5	5	0.00
27/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4931	5	5	5	0.00
27/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4153	4	4	4	0.00
27/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4180	4	4	4	0.00
27/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4206	4	4	4	0.00
27/10/2022	R248 On 02-November-23			Bond Future	12.08	75.8130	75.6115	75.8130	13,000.00
27/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2769	3	3	3	0.00
27/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2721	3	3	3	0.00
27/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2745	3	3	3	0.00
27/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	6503	6	7	6	0.00
27/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	6586	6	7	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
27/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	6544	6	7	6	0.00
