



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/10/2022 TO: 28/10/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	2025 On 03-November-22			Bond Future	164.99	166.1399	164.9913	166.1399	1,204.00
28/10/2022	2025 On 02-February-23			Bond Future	166.37	167.5406	166.3674	167.5406	6,101.00
28/10/2022	2025 On 04-May-23			Bond Future	169.79	170.9882	169.7894	170.9882	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
28/10/2022	2025 On 03-August-23			Bond Future	171.62	172.8453	171.6249	172.8453	0.00
28/10/2022	2025 On 02-November-23			Bond Future	175.26	176.5047	175.2583	176.5047	0.00
28/10/2022	2029 On 03-November-22			Bond Future	117.17	119.3359	117.1715	119.3359	598.00
28/10/2022	2029 On 02-February-23			Bond Future	119.36	121.5659	119.3584	121.5659	1,392.00
28/10/2022	2029 On 04-May-23			Bond Future	120.52	122.7725	120.5199	122.7725	0.00
28/10/2022	2029 On 03-August-23			Bond Future	123.06	125.3620	123.0616	125.3620	0.00
28/10/2022	2029 On 02-November-23			Bond Future	124.34	126.6827	124.3380	126.6827	0.00
28/10/2022	2030 On 03-November-22			Bond Future	10.73	88.7933	88.6445	88.7933	45,739.00
28/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
28/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
28/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3670	4	4	4	0.00
28/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	1	0	0	0	500.00
28/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
28/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
28/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	2913	3	3	3	0.00
28/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	2445	2	2	2	0.00
28/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	4818	5	5	5	0.00
28/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	1	0	0	0	500.00
28/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3007	3	3	3	0.00
28/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	2960	3	3	3	0.00
28/10/2022	2030 On 02-February-23			Bond Future	10.89	86.4249	86.2713	86.4249	90,064.00
28/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	366	0	0	0	0.00
28/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	61	0	0	0	102.00
28/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3686	4	4	4	5,000.00
28/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	108	0	0	0	388.00
28/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2445	3	2	3	0.00
28/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2550	3	3	3	0.00
28/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	517	1	1	1	0.00
28/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	390	0	0	0	388.00
28/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	463	0	0	0	0.00
28/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	296	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
28/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	134	0	0	0	0.00
28/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	100	0	0	0	0.00
28/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	500	1	1	1	0.00
28/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	508	1	1	1	0.00
28/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	371	0	0	0	0.00
28/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	3082	3	3	3	5,000.00
28/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	4742	5	5	5	102.00
28/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4471	4	4	4	0.00
28/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1382	1	1	1	388.00
28/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	7932	8	8	8	0.00
28/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	5886	6	6	6	102.00
28/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	9783	10	10	10	0.00
28/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1103	1	1	1	0.00
28/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	8682	9	9	9	0.00
28/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	8493	8	8	8	0.00
28/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5181	5	5	5	0.00
28/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5344	5	5	5	0.00
28/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5303	5	5	5	0.00
28/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	4547	4	5	4	0.00
28/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	4508	4	5	4	0.00
28/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1448	1	1	1	0.00
28/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	864	1	1	1	0.00
28/10/2022	2030 On 04-May-23			Bond Future	11.03	88.1852	88.0277	88.1852	0.00
28/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6949	7	7	7	0.00
28/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	4031	4	4	4	0.00
28/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	5266	5	5	5	0.00
28/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6721	7	7	7	0.00
28/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1592	2	2	2	0.00
28/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	575	1	1	1	150.00
28/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1776	2	2	2	350.00
28/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1405	1	1	1	479.00
28/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3280	3	3	3	0.00
28/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1559	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
28/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1576	2	2	2	0.00
28/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	635	1	1	1	479.00
28/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	716	1	1	1	388.00
28/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	290	0	0	0	388.00
28/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	905	1	1	1	1,080.00
28/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5390	5	5	5	0.00
28/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9295	9	9	9	0.00
28/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	6983	7	7	7	0.00
28/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6203	6	6	6	0.00
28/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	6627	7	7	7	0.00
28/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	3706	4	4	4	0.00
28/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	3733	4	4	4	0.00
28/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	1958	2	2	2	150.00
28/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4018	4	4	4	0.00
28/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3384	3	3	3	0.00
28/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	3678	4	4	4	0.00
28/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	749	1	1	1	479.00
28/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1099	1	1	1	1,080.00
28/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1556	2	2	2	388.00
28/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	707	1	1	1	350.00
28/10/2022	2030 On 03-August-23			Bond Future	11.16	86.0187	85.8576	86.0187	0.00
28/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6758	7	7	7	0.00
28/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3369	3	3	3	0.00
28/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7675	8	8	8	0.00
28/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	3322	3	3	3	0.00
28/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1525	2	2	2	1,012.00
28/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1912	2	2	2	350.00
28/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3345	3	3	3	0.00
28/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2561	2	3	2	0.00
28/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4046	4	4	4	0.00
28/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2595	3	3	3	0.00
28/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	939	1	1	1	350.00
28/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	4725	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1142	1	1	1	1,012.00
28/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2578	3	3	3	0.00
28/10/2022	2030 On 02-November-23			Bond Future	11.30	87.8220	87.6575	87.8220	0.00
28/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1814	2	2	2	0.00
28/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1798	2	2	2	0.00
28/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1781	2	2	2	0.00
28/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	3785	4	4	4	0.00
28/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	3761	4	4	4	0.00
28/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	3736	4	4	4	0.00
28/10/2022	2032 On 03-November-22			Bond Future	11.22	84.0429	83.8760	84.0429	112,097.00
28/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
28/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
28/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
28/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	0	0	0	0	0.00
28/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
28/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	2	0	0	0	750.00
28/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	1	0	0	0	0.00
28/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	0	0	0	0	0.00
28/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	5209	5	5	5	0.00
28/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1708	2	2	2	0.00
28/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1285	1	1	1	0.00
28/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
28/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
28/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
28/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	3436	3	3	3	180.00
28/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	9570	9	10	9	0.00
28/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	5603	5	6	5	180.00
28/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	10450	10	10	10	0.00
28/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	5878	6	6	6	454.00
28/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	6937	7	7	7	0.00
28/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	10155	10	10	10	0.00
28/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	147	0	0	0	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	77	0	0	0	500.00
28/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	0	0	0	0	750.00
28/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	2907	3	3	3	0.00
28/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	2854	3	3	3	0.00
28/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	5328	5	5	5	0.00
28/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	3810	4	4	4	454.00
28/10/2022	2032 On 02-February-23			Bond Future	11.38	85.5925	85.4205	85.5925	112,747.00
28/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	52	0	0	0	454.00
28/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3557	4	4	4	0.00
28/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6850	7	7	7	0.00
28/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	480	1	0	1	0.00
28/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	323	0	0	0	0.00
28/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	488	1	0	1	0.00
28/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	77	0	0	0	500.00
28/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	203	0	0	0	750.00
28/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	3084	3	3	3	0.00
28/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	497	1	0	1	0.00
28/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	588	1	1	1	0.00
28/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	797	1	1	1	750.00
28/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	361	0	0	0	500.00
28/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6339	6	6	6	0.00
28/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4388	4	4	4	0.00
28/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5071	5	5	5	454.00
28/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	5510	5	6	5	0.00
28/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1573	2	2	2	0.00
28/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	7821	8	8	8	0.00
28/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10229	10	10	10	0.00
28/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	5555	5	6	5	0.00
28/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	6626	6	7	6	454.00
28/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	5600	5	6	5	0.00
28/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	456	0	0	0	750.00
28/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1330	1	1	1	500.00
28/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	11127	11	11	11	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
28/10/2022	2032 On 04-May-23			Bond Future	11.51	83.1724	82.9961	83.1724	66,368.00
28/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1256	1	1	1	400.00
28/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1678	2	2	2	0.00
28/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1660	2	2	2	0.00
28/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1696	2	2	2	0.00
28/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2709	3	3	3	400.00
28/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	9286	9	9	9	0.00
28/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	716	1	1	1	400.00
28/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	4759	5	5	5	0.00
28/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	4825	5	5	5	0.00
28/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	4792	5	5	5	0.00
28/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	5696	6	6	6	0.00
28/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3395	3	3	3	0.00
28/10/2022	2032 On 03-August-23			Bond Future	11.64	84.9093	84.7292	84.9093	2,600.00
28/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3718	4	4	4	0.00
28/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3745	4	4	4	0.00
28/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	4121	4	4	4	5,000.00
28/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3771	4	4	4	0.00
28/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3168	3	3	3	0.00
28/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	2917	3	3	3	0.00
28/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3189	3	3	3	0.00
28/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3209	3	3	3	0.00
28/10/2022	2032 On 02-November-23			Bond Future	11.78	82.5280	82.3440	82.5280	0.00
28/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	2040	2	2	2	0.00
28/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	2058	2	2	2	0.00
28/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	2077	2	2	2	0.00
28/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	4590	4	5	4	0.00
28/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	4620	5	5	5	0.00
28/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	4648	5	5	5	0.00
28/10/2022	2033 On 03-November-22			Bond Future	113.07	113.5272	113.0673	113.5272	340.00
28/10/2022	2033 On 02-February-23			Bond Future	115.18	115.6486	115.1776	115.6486	7,279.00
28/10/2022	2033 On 04-May-23			Bond Future	116.16	116.6437	116.1630	116.6437	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
28/10/2022	2033 On 03-August-23			Bond Future	118.61	119.1038	118.6126	119.1038	0.00
28/10/2022	2033 On 02-November-23			Bond Future	119.70	120.2011	119.7035	120.2011	0.00
28/10/2022	2037 On 03-November-22			Bond Future	11.74	80.2495	80.1177	80.2495	19,649.00
28/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	21	0	0	0	0.00
28/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	26	0	0	0	0.00
28/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	23	0	0	0	0.00
28/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	2591	2	3	2	0.00
28/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	2534	2	3	2	0.00
28/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	2477	2	2	2	0.00
28/10/2022	2037 On 02-February-23			Bond Future	11.89	77.4732	77.3370	77.4732	127,872.00
28/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	803	1	1	1	636.00
28/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	733	1	1	1	0.00
28/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2791	3	3	3	0.00
28/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	706	1	1	1	0.00
28/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	719	1	1	1	0.00
28/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	5656	6	6	6	0.00
28/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	5704	6	6	6	0.00
28/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	5609	6	6	6	0.00
28/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	5376	5	5	5	0.00
28/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2331	2	2	2	636.00
28/10/2022	2037 On 04-May-23			Bond Future	12.01	79.0517	78.9121	79.0517	0.00
28/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2935	3	3	3	400.00
28/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1336	1	1	1	400.00
28/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9627	10	10	10	0.00
28/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1863	2	2	2	0.00
28/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1824	2	2	2	0.00
28/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1843	2	2	2	0.00
28/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	5844	6	6	6	0.00
28/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7012	7	7	7	0.00
28/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	5883	6	6	6	0.00
28/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1042	1	1	1	400.00
28/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	5805	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
28/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4235	4	4	4	0.00
28/10/2022	2037 On 03-August-23			Bond Future	12.14	76.4443	76.3016	76.4443	0.00
28/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	4054	4	4	4	0.00
28/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3998	4	4	4	0.00
28/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	4026	4	4	4	0.00
28/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4098	4	4	4	0.00
28/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4123	4	4	4	0.00
28/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4072	4	4	4	0.00
28/10/2022	2037 On 02-November-23			Bond Future	12.27	78.0472	77.9013	78.0472	0.00
28/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2233	2	2	2	0.00
28/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2213	2	2	2	0.00
28/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2253	2	2	2	0.00
28/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6139	6	6	6	0.00
28/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6102	6	6	6	0.00
28/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6066	6	6	6	0.00
28/10/2022	2038 On 03-November-22			Bond Future	122.01	126.2136	122.0081	126.2136	1,160.00
28/10/2022	2038 On 02-February-23			Bond Future	122.37	126.6552	122.3690	126.6552	3,986.00
28/10/2022	2038 On 04-May-23			Bond Future	124.89	129.2619	124.8865	129.2619	1,718.00
28/10/2022	2038 On 03-August-23			Bond Future	125.56	130.0206	125.5574	130.0206	0.00
28/10/2022	2038 On 02-November-23			Bond Future	128.22	132.7736	128.2156	132.7736	0.00
28/10/2022	2040 On 03-November-22			Bond Future	11.79	82.2663	82.0318	82.2663	9,568.00
28/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	89	0	0	0	0.00
28/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
28/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
28/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
28/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	38	0	0	0	0.00
28/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	11	0	0	0	1,467.00
28/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	3	0	0	0	1,078.00
28/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1456	2	1	2	0.00
28/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
28/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	35	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
28/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	31	0	0	0	0.00
28/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	4268	5	4	5	0.00
28/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	194	0	0	0	0.00
28/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	7838	8	8	8	0.00
28/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	3749	4	4	4	0.00
28/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	2422	2	2	2	0.00
28/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	6440	6	6	6	0.00
28/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	2482	2	2	2	0.00
28/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	2543	2	3	2	0.00
28/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	3104	3	3	3	0.00
28/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	11490	11	11	11	0.00
28/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	7134	7	7	7	0.00
28/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	3	0	0	0	1,078.00
28/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	1899	2	2	2	0.00
28/10/2022	2040 On 02-February-23			Bond Future	11.93	79.2768	79.0360	79.2768	118,546.00
28/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	3206	3	3	3	0.00
28/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	802	1	1	1	0.00
28/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	817	1	1	1	0.00
28/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	126	0	0	0	388.00
28/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	117	0	0	0	0.00
28/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3808	4	4	4	0.00
28/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3918	4	4	4	0.00
28/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	833	1	1	1	0.00
28/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	944	1	1	1	621.00
28/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	617	1	1	1	388.00
28/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	584	1	1	1	0.00
28/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	6788	7	7	7	0.00
28/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	5588	5	6	5	0.00
28/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2380	2	2	2	621.00
28/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	5936	6	6	6	0.00
28/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	1929	2	2	2	388.00
28/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	1991	2	2	2	0.00
28/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	11807	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
28/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	11594	11	12	11	0.00
28/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	6958	7	7	7	0.00
28/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	5987	6	6	6	0.00
28/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	6038	6	6	6	0.00
28/10/2022	2040 On 04-May-23			Bond Future	12.05	80.8922	80.6458	80.8922	300.00
28/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	8952	9	9	9	0.00
28/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	2098	2	2	2	0.00
28/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2234	2	2	2	486.00
28/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	965	1	1	1	486.00
28/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1211	1	1	1	388.00
28/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	2075	2	2	2	0.00
28/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	454	0	0	0	388.00
28/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	6333	7	6	7	0.00
28/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	2120	2	2	2	0.00
28/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	5931	6	6	6	0.00
28/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	9409	9	9	9	0.00
28/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2234	2	2	2	388.00
28/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1369	1	1	1	486.00
28/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	12901	13	13	13	0.00
28/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6013	6	6	6	0.00
28/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	8358	8	8	8	0.00
28/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	5729	6	6	6	0.00
28/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	5972	6	6	6	0.00
28/10/2022	2040 On 03-August-23			Bond Future	12.18	78.0728	77.8211	78.0728	0.00
28/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4559	5	5	5	0.00
28/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4528	5	5	5	0.00
28/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4590	5	5	5	0.00
28/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4283	4	4	4	0.00
28/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4336	4	4	4	0.00
28/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4310	4	4	4	0.00
28/10/2022	2040 On 02-November-23			Bond Future	12.29	79.7099	79.4528	79.7099	0.00
28/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2645	3	3	3	0.00
28/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2623	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
28/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2601	3	3	3	0.00
28/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	6842	7	7	7	0.00
28/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	6763	7	7	7	0.00
28/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	6803	7	7	7	0.00
28/10/2022	2044 On 03-November-22			Bond Future	11.75	79.2203	79.0746	79.2203	29,139.00
28/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	57	0	0	0	0.00
28/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	52	0	0	0	0.00
28/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	62	0	0	0	0.00
28/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
28/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	20	0	0	0	1,647.00
28/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
28/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
28/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	7770	8	8	8	0.00
28/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	6328	6	6	6	0.00
28/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	2915	3	3	3	0.00
28/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	2293	2	2	2	0.00
28/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	11561	11	12	11	0.00
28/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	2233	2	2	2	0.00
28/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	2354	2	2	2	0.00
28/10/2022	2044 On 02-February-23			Bond Future	11.88	76.2998	76.1496	76.2998	94,544.00
28/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	979	1	1	1	0.00
28/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	1050	1	1	1	1,300.00
28/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	3174	3	3	3	0.00
28/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2840	3	3	3	1,300.00
28/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	944	1	1	1	0.00
28/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	961	1	1	1	0.00
28/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	5661	6	6	6	0.00
28/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	5712	6	6	6	0.00
28/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	2726	3	3	3	0.00
28/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	2455	2	2	2	4,000.00
28/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	5413	5	5	5	0.00
28/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	5611	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
28/10/2022	2044 On 04-May-23			Bond Future	12.00	77.8546	77.7006	77.8546	0.00
28/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4779	5	5	5	0.00
28/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	3179	3	3	3	0.00
28/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3944	4	4	4	0.00
28/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2329	2	2	2	0.00
28/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2305	2	2	2	0.00
28/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2282	2	2	2	0.00
28/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	5944	6	6	6	0.00
28/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	4679	5	5	5	4,115.00
28/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	5902	6	6	6	0.00
28/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	5861	6	6	6	0.00
28/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	3916	4	4	4	4,115.00
28/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3273	3	3	3	1,500.00
28/10/2022	2044 On 03-August-23			Bond Future	12.11	75.0972	74.9396	75.0972	0.00
28/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4701	5	5	5	0.00
28/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4638	5	5	5	0.00
28/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4670	5	5	5	0.00
28/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	4372	4	4	4	0.00
28/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	4399	4	4	4	0.00
28/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4345	4	4	4	0.00
28/10/2022	2044 On 02-November-23			Bond Future	12.22	76.6718	76.5109	76.6718	0.00
28/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	3021	3	3	3	0.00
28/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	3045	3	3	3	0.00
28/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	3069	3	3	3	0.00
28/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7012	7	7	7	0.00
28/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7052	7	7	7	0.00
28/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7092	7	7	7	0.00
28/10/2022	2046 On 03-November-22			Bond Future	106.19	110.6928	106.1918	110.6928	2,360.00
28/10/2022	2046 On 02-February-23			Bond Future	108.17	112.7613	108.1739	112.7613	11,674.00
28/10/2022	2046 On 04-May-23			Bond Future	108.37	113.0475	108.3669	113.0475	5,677.00
28/10/2022	2046 On 03-August-23			Bond Future	110.65	115.4324	110.6527	115.4324	0.00
28/10/2022	2046 On 02-November-23			Bond Future	110.91	115.7811	110.9074	115.7811	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
28/10/2022	2050 On 03-November-22			Bond Future	108.09	113.1090	108.0873	113.1090	1,108.00
28/10/2022	2050 On 02-February-23			Bond Future	107.97	113.0861	107.9681	113.0861	9,251.00
28/10/2022	2050 On 04-May-23			Bond Future	110.19	115.4133	110.1891	115.4133	3,582.00
28/10/2022	2050 On 03-August-23			Bond Future	110.33	115.6587	110.3283	115.6587	0.00
28/10/2022	2050 On 02-November-23			Bond Future	112.66	118.1077	112.6643	118.1077	0.00
28/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	AL37 On 03-November-22			Index Future	832.73	833.3450	832.7310	833.3450	0.00
28/10/2022	AL37 On 02-February-23			Index Future	848.07	848.7100	848.0660	848.7100	0.00
28/10/2022	AL37 On 04-May-23			Index Future	865.30	865.9650	865.3000	865.9650	0.00
28/10/2022	AL37 On 03-August-23			Index Future	883.35	884.0270	883.3460	884.0270	0.00
28/10/2022	AL37 On 02-November-23			Index Future	901.85	902.5470	901.8500	902.5470	0.00
28/10/2022	AL7T On 03-November-22			Index Future	940.79	942.4350	940.7940	942.4350	0.00
28/10/2022	AL7T On 02-February-23			Index Future	958.12	959.8120	958.1180	959.8120	0.00
28/10/2022	AL7T On 04-May-23			Index Future	977.59	979.3260	977.5890	979.3260	0.00
28/10/2022	AL7T On 03-August-23			Index Future	997.98	999.7520	997.9760	999.7520	0.00
28/10/2022	AL7T On 02-November-23			Index Future	1018.88	1020.6960	1018.8820	1020.6960	0.00
28/10/2022	ALBI On 03-November-22			Index Future	827.22	828.5360	827.2170	828.5360	106.00
28/10/2022	ALBI On 02-February-23			Index Future	842.45	843.8130	842.4500	843.8130	92.00
28/10/2022	ALBI On 04-May-23			Index Future	859.57	860.9680	859.5700	860.9680	0.00
28/10/2022	ALBI On 03-August-23			Index Future	877.50	878.9260	877.4960	878.9260	0.00
28/10/2022	ALBI On 02-November-23			Index Future	895.88	897.3390	895.8780	897.3390	0.00
28/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	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
28/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	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
28/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2022	ES33 On 03-November-22			Bond Future	12.53	71.7478	71.6669	71.7478	0.00
28/10/2022	ES33 On 02-February-23			Bond Future	12.73	73.0885	73.0044	73.0885	350.00
28/10/2022	ES33 On 04-May-23			Bond Future	12.90	70.7972	70.7108	70.7972	0.00
28/10/2022	ES33 On 03-August-23			Bond Future	13.07	72.2919	72.2034	72.2919	0.00
28/10/2022	ES33 On 02-November-23			Bond Future	13.25	70.0268	69.9364	70.0268	0.00
28/10/2022	ES42 On 03-November-22			Bond Future	12.72	70.2324	70.1368	70.2324	0.00
28/10/2022	ES42 On 02-February-23			Bond Future	12.89	71.5448	71.4458	71.5448	4,715.00
28/10/2022	ES42 On 04-May-23			Bond Future	13.04	68.7536	68.6519	68.7536	0.00
28/10/2022	ES42 On 03-August-23			Bond Future	13.19	70.2059	70.1018	70.2059	0.00
28/10/2022	ES42 On 02-November-23			Bond Future	13.35	67.4300	67.3236	67.4300	0.00
28/10/2022	GOVI On 03-November-22			GOVI	815.41	816.7390	815.4070	816.7390	31.00
28/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	50030	4	5	4	0.00
28/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	50130	4	5	4	0.00
28/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	50230	4	5	4	0.00
28/10/2022	GOVI On 02-February-23			GOVI	830.42	831.7980	830.4230	831.7980	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
28/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	204070	19	20	19	0.00
28/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	203970	19	20	19	0.00
28/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	204170	19	20	19	0.00
28/10/2022	GOVI On 04-May-23			GOVI	847.30	848.7090	847.2990	848.7090	0.00
28/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	55710	4	6	4	0.00
28/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	55610	4	6	4	0.00
28/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	55810	4	6	4	0.00
28/10/2022	GOVI On 03-August-23			GOVI	864.97	866.4110	864.9680	866.4110	0.00
28/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	277380	29	28	29	0.00
28/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	277580	29	28	29	0.00
28/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	277480	29	28	29	0.00
28/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 02-November-23			GOVI	883.09	884.5620	883.0880	884.5620	0.00
28/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
28/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	27220	1	3	1	0.00
28/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	27320	1	3	1	0.00
28/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	27120	1	3	1	0.00
28/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/10/2022	IGOV On 03-November-22			Index Future	311.50	317.2680	311.5010	317.2680	17.00
28/10/2022	IGOV On 02-February-23			Index Future	317.31	323.1970	317.3140	323.1970	683.00
28/10/2022	IGOV On 04-May-23			Index Future	323.84	329.8450	323.8390	329.8450	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
28/10/2022	IGOV On 03-August-23			Index Future	330.67	336.8000	330.6660	336.8000	0.00
28/10/2022	IGOV On 02-November-23			Index Future	337.67	343.9300	337.6660	343.9300	0.00
28/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
28/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
28/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
28/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
28/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.51	93.4250	93.4950	93.4250	0.00
28/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.22	92.7950	92.7850	92.7950	68.00
28/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.25	92.7300	92.7500	92.7300	0.00
28/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.66	92.3350	92.3400	92.3350	0.00
28/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.70	92.2900	92.3050	92.2900	0.00
28/10/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.79	92.1450	92.2100	92.1450	0.00
28/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.92	92.0450	92.0800	92.0450	0.00
28/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.00	91.9350	92.0050	91.9350	75.00
28/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.00	91.9000	92.0050	91.9000	272.00
28/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.07	91.8650	91.9300	91.8650	0.00
28/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.97	91.9050	92.0300	91.9050	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
28/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.04	91.8850	91.9650	91.8850	0.00
28/10/2022	R023 On 03-November-22			Bond Future	7.24	101.6652	101.6185	101.6652	8,432.00
28/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	302	0	0	0	0.00
28/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	299	0	0	0	0.00
28/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	296	0	0	0	0.00
28/10/2022	R035 On 03-November-22			Bond Future	11.60	84.1792	84.0492	84.1792	19,424.00
28/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	16	0	0	0	0.00
28/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
28/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
28/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	14	0	0	0	0.00
28/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5791	6	6	6	0.00
28/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	17	0	0	0	0.00
28/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	5	0	0	0	976.00
28/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	2	0	0	0	0.00
28/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	3529	3	4	3	582.00
28/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	6092	6	6	6	582.00
28/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	2594	2	3	2	0.00
28/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	0	0	0	0	976.00
28/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3174	3	3	3	0.00
28/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	2708	3	3	3	0.00
28/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	10951	11	11	11	0.00
28/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	7800	8	8	8	0.00
28/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	2651	3	3	3	0.00
28/10/2022	R035 On 02-February-23			Bond Future	11.75	85.7313	85.5970	85.7313	156,657.00
28/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	3228	3	3	3	0.00
28/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	8035	8	8	8	0.00
28/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	922	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
28/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	938	1	1	1	0.00
28/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	653	1	1	1	0.00
28/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	213	0	0	0	976.00
28/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	427	0	0	0	388.00
28/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	665	1	1	1	0.00
28/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	3098	3	3	3	0.00
28/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	678	1	1	1	0.00
28/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	444	0	0	0	0.00
28/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	395	0	0	0	0.00
28/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	65	0	0	0	582.00
28/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	72	0	0	0	0.00
28/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	80	0	0	0	388.00
28/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	11336	11	11	11	0.00
28/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	11852	12	12	12	0.00
28/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7119	7	7	7	0.00
28/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	6905	7	7	7	0.00
28/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	6799	7	7	7	582.00
28/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	8813	9	9	9	0.00
28/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	5700	6	6	6	0.00
28/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	500	0	0	0	976.00
28/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	5747	6	6	6	0.00
28/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	11593	11	12	11	0.00
28/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	5795	6	6	6	0.00
28/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	4890	5	5	5	582.00
28/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	4933	5	5	5	0.00
28/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	1995	2	2	2	388.00
28/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2081	2	2	2	0.00
28/10/2022	R035 On 04-May-23			Bond Future	11.88	82.9704	82.8325	82.9704	0.00
28/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1860	2	2	2	0.00
28/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	738	1	1	1	491.00
28/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	336	0	0	0	388.00
28/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	5322	5	5	5	0.00
28/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	7937	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
28/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1761	2	2	2	491.00
28/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1820	2	2	2	0.00
28/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1840	2	2	2	0.00
28/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	922	1	1	1	388.00
28/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8283	8	8	8	0.00
28/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1331	1	1	1	491.00
28/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2276	2	2	2	388.00
28/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	5545	5	6	5	0.00
28/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	12448	12	12	12	0.00
28/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9208	9	9	9	0.00
28/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	5734	6	6	6	0.00
28/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	5620	6	6	6	0.00
28/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	5582	6	6	6	0.00
28/10/2022	R035 On 03-August-23			Bond Future	12.01	84.7028	84.5618	84.7028	0.00
28/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3925	4	4	4	0.00
28/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3953	4	4	4	0.00
28/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3981	4	4	4	0.00
28/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4015	4	4	4	0.00
28/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4039	4	4	4	0.00
28/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4064	4	4	4	0.00
28/10/2022	R035 On 02-November-23			Bond Future	12.14	81.9716	81.8276	81.9716	0.00
28/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	2115	2	2	2	0.00
28/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	2077	2	2	2	0.00
28/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	2096	2	2	2	0.00
28/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	5966	6	6	6	0.00
28/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	6002	6	6	6	0.00
28/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	5930	6	6	6	0.00
28/10/2022	R186 On 03-November-22			Bond Future	8.96	109.2935	109.2127	109.2935	26,040.00
28/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	219	0	0	0	0.00
28/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	3	0	0	0	0.00
28/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
28/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	2	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
28/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	2	0	0	0	0.00
28/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	1507	1	2	1	0.00
28/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	384	0	0	0	4,310.00
28/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	1472	1	1	1	0.00
28/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	2579	2	3	2	0.00
28/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	1437	1	1	1	0.00
28/10/2022	R186 On 02-February-23			Bond Future	9.08	106.0080	105.9232	106.0080	72,919.00
28/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	481	1	0	1	0.00
28/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	473	0	0	0	0.00
28/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	466	0	0	0	0.00
28/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	2992	3	3	3	0.00
28/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	2966	3	3	3	0.00
28/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	2940	3	3	3	0.00
28/10/2022	R186 On 04-May-23			Bond Future	9.15	108.1656	108.0781	108.1656	12,188.00
28/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	1122	1	1	1	0.00
28/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	1109	1	1	1	0.00
28/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	1134	1	1	1	0.00
28/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2110	2	2	2	0.00
28/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2129	2	2	2	0.00
28/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2092	2	2	2	0.00
28/10/2022	R186 On 03-August-23			Bond Future	9.21	105.1167	105.0270	105.1167	0.00
28/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2861	3	3	3	0.00
28/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2822	3	3	3	0.00
28/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2841	3	3	3	0.00
28/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1306	1	1	1	0.00
28/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1315	1	1	1	0.00
28/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1297	1	1	1	0.00
28/10/2022	R186 On 02-November-23			Bond Future	9.27	107.3201	107.2284	107.3201	0.00
28/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3934	4	4	4	0.00
28/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1986	2	2	2	0.00
28/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	2002	2	2	2	0.00
28/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	2018	2	2	2	0.00
28/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1635	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
28/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	1671	2	2	2	0.00
28/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	1682	2	2	2	0.00
28/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	1967	2	2	2	0.00
28/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	1693	2	2	2	0.00
28/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	877	1	1	1	1,715.00
28/10/2022	R197 On 03-November-22			Bond Future	333.42	334.9925	333.4186	334.9925	101.00
28/10/2022	R197 On 02-February-23			Bond Future	330.74	332.3464	330.7355	332.3464	731.00
28/10/2022	R197 On 04-May-23			Bond Future	337.54	339.1854	337.5385	339.1854	0.00
28/10/2022	R197 On 03-August-23			Bond Future	335.58	337.2430	335.5758	337.2430	0.00
28/10/2022	R197 On 02-November-23			Bond Future	342.68	344.3838	342.6811	344.3838	0.00
28/10/2022	R202 On 03-November-22			Bond Future	249.06	248.8323	249.0552	248.8323	5,616.00
28/10/2022	R202 On 02-February-23			Bond Future	248.97	248.7519	248.9730	248.7519	6,660.00
28/10/2022	R202 On 04-May-23			Bond Future	254.09	253.8699	254.0935	253.8699	0.00
28/10/2022	R202 On 03-August-23			Bond Future	254.63	254.3926	254.6284	254.3926	0.00
28/10/2022	R202 On 02-November-23			Bond Future	260.02	259.7788	260.0192	259.7788	0.00
28/10/2022	R209 On 03-November-22			Bond Future	11.59	64.8567	64.7667	64.8567	14,753.00
28/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	303	0	0	0	1,136.00
28/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	1	0	0	0	1,136.00
28/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	3,250.00
28/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	3	0	0	0	0.00
28/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	3	0	0	0	0.00
28/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	2	0	0	0	0.00
28/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	2004	2	2	2	0.00
28/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	4	0	0	0	0.00
28/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
28/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	13120	13	13	13	0.00
28/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	3526	3	4	3	0.00
28/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	5693	6	6	6	0.00
28/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	11550	11	12	11	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
28/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	2845	3	3	3	0.00
28/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	36	0	0	0	3,250.00
28/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3001	3	3	3	5,000.00
28/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	2949	3	3	3	0.00
28/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	2897	3	3	3	0.00
28/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	8540	8	9	8	6,000.00
28/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	751	1	1	1	0.00
28/10/2022	R209 On 02-February-23			Bond Future	11.73	66.0525	65.9594	66.0525	24,565.00
28/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	530	1	1	1	0.00
28/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	520	1	1	1	0.00
28/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	510	1	1	1	0.00
28/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5230	5	5	5	0.00
28/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5316	5	5	5	0.00
28/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5273	5	5	5	0.00
28/10/2022	R209 On 04-May-23			Bond Future	11.84	64.2436	64.1481	64.2436	4,450.00
28/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1499	2	1	2	0.00
28/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4883	5	5	5	0.00
28/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1321	1	1	1	0.00
28/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1466	2	1	2	0.00
28/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1482	2	1	2	0.00
28/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	384	0	0	0	8,500.00
28/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	10046	10	10	10	0.00
28/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5144	5	5	5	0.00
28/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5179	5	5	5	0.00
28/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	5500	5	6	5	11,000.00
28/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	1857	2	2	2	8,500.00
28/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5109	5	5	5	0.00
28/10/2022	R209 On 03-August-23			Bond Future	11.95	65.5853	65.4875	65.5853	0.00
28/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3497	4	3	4	0.00
28/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3473	4	3	4	0.00
28/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3448	4	3	4	0.00
28/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3506	3	4	3	0.00
28/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3550	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
28/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3528	3	4	3	0.00
28/10/2022	R209 On 02-November-23			Bond Future	12.07	63.8076	63.7078	63.8076	0.00
28/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1857	2	2	2	0.00
28/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1839	2	2	2	0.00
28/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1822	2	2	2	0.00
28/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5350	5	5	5	0.00
28/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5317	5	5	5	0.00
28/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5285	5	5	5	0.00
28/10/2022	R210 On 03-November-22			Bond Future	223.11	225.6887	223.1144	225.6887	103.00
28/10/2022	R210 On 02-February-23			Bond Future	227.28	229.9060	227.2785	229.9060	372.00
28/10/2022	R210 On 04-May-23			Bond Future	228.87	231.5528	228.8727	231.5528	0.00
28/10/2022	R210 On 03-August-23			Bond Future	233.70	236.4371	233.6997	236.4371	0.00
28/10/2022	R210 On 02-November-23			Bond Future	235.48	238.2667	235.4821	238.2667	0.00
28/10/2022	R213 On 03-November-22			Bond Future	11.09	79.5875	79.4600	79.5875	33,027.00
28/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
28/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
28/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	3384	3	3	3	200.00
28/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9320	9	9	9	0.00
28/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3336	3	3	3	0.00
28/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3288	3	3	3	0.00
28/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5288	5	5	5	200.00
28/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4256	4	4	4	476.00
28/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	9637	10	10	10	0.00
28/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	5985	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
28/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3240	3	3	3	0.00
28/10/2022	R213 On 02-February-23			Bond Future	11.25	81.0549	80.9232	81.0549	32,563.00
28/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	603	1	1	1	912.00
28/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	415	0	0	0	0.00
28/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	408	0	0	0	0.00
28/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	55	0	0	0	476.00
28/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4734	5	5	5	0.00
28/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	422	0	0	0	0.00
28/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	524	1	1	1	0.00
28/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	291	0	0	0	0.00
28/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	4672	5	5	5	476.00
28/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	685	1	1	1	912.00
28/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5182	5	5	5	0.00
28/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4373	4	4	4	0.00
28/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	10095	10	10	10	0.00
28/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6070	6	6	6	476.00
28/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5223	5	5	5	0.00
28/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5141	5	5	5	0.00
28/10/2022	R213 On 04-May-23			Bond Future	11.38	79.1504	79.0154	79.1504	0.00
28/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1454	2	1	2	0.00
28/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1439	1	1	1	0.00
28/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1470	2	1	2	0.00
28/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4279	4	4	4	0.00
28/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4339	4	4	4	0.00
28/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4309	4	4	4	0.00
28/10/2022	R213 On 03-August-23			Bond Future	11.51	80.8028	80.6647	80.8028	0.00
28/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	3276	3	3	3	0.00
28/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	3253	3	3	3	0.00
28/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3299	3	3	3	0.00
28/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	2827	3	3	3	0.00
28/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	2845	3	3	3	0.00
28/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	2808	3	3	3	0.00
28/10/2022	R213 On 02-November-23			Bond Future	11.65	78.9418	78.8007	78.9418	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
28/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1860	2	2	2	0.00
28/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1843	2	2	2	0.00
28/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1877	2	2	2	0.00
28/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4069	4	4	4	0.00
28/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4120	4	4	4	0.00
28/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4094	4	4	4	0.00
28/10/2022	R214 On 03-November-22			Bond Future	11.66	62.6142	62.5196	62.6142	15,325.00
28/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	70	0	0	0	0.00
28/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	64	0	0	0	0.00
28/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	58	0	0	0	0.00
28/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	1644	2	2	2	0.00
28/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	1740	2	2	2	0.00
28/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	1692	2	2	2	0.00
28/10/2022	R214 On 02-February-23			Bond Future	11.79	63.7687	63.6709	63.7687	71,370.00
28/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2288	2	2	2	1,600.00
28/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	816	1	1	1	0.00
28/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	831	1	1	1	1,600.00
28/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	787	1	1	1	0.00
28/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	802	1	1	1	0.00
28/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	4555	4	5	4	0.00
28/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	4597	5	5	5	0.00
28/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	4514	4	5	4	0.00
28/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2231	2	2	2	0.00
28/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	4474	4	4	4	0.00
28/10/2022	R214 On 04-May-23			Bond Future	11.89	61.7665	61.6661	61.7665	0.00
28/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1997	2	2	2	0.00
28/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1977	2	2	2	0.00
28/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1957	2	2	2	0.00
28/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	4703	5	5	5	0.00
28/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	4670	5	5	5	0.00
28/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	4637	5	5	5	0.00
28/10/2022	R214 On 03-August-23			Bond Future	11.99	63.0561	62.9535	63.0561	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
28/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	4109	4	4	4	0.00
28/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	4082	4	4	4	0.00
28/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	4055	4	4	4	0.00
28/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3340	3	3	3	0.00
28/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3318	3	3	3	0.00
28/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3297	3	3	3	0.00
28/10/2022	R214 On 02-November-23			Bond Future	12.10	61.0773	60.9724	61.0773	0.00
28/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2406	2	2	2	0.00
28/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2367	2	2	2	0.00
28/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2387	2	2	2	0.00
28/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	5620	6	6	6	0.00
28/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	5654	6	6	6	0.00
28/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	5587	6	6	6	0.00
28/10/2022	R248 On 03-November-22			Bond Future	11.67	78.1868	78.0365	78.1868	84,671.00
28/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	1630	2	2	2	0.00
28/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	45	0	0	0	874.00
28/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	50	0	0	0	0.00
28/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	55	0	0	0	0.00
28/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	0.00
28/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
28/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	15	0	0	0	0.00
28/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	6683	7	7	7	0.00
28/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	2479	2	2	2	0.00
28/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	3131	3	3	3	0.00
28/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	2416	2	2	2	0.00
28/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	7430	7	7	7	0.00
28/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	12164	12	12	12	0.00
28/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	2353	2	2	2	0.00
28/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	181	0	0	0	0.00
28/10/2022	R248 On 02-February-23			Bond Future	11.79	79.6653	79.5104	79.6653	249,744.00
28/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	1022	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
28/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	950	1	1	1	0.00
28/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	968	1	1	1	0.00
28/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	257	0	0	0	0.00
28/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	986	1	1	1	0.00
28/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2510	3	3	3	2,542.00
28/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	849	1	1	1	2,542.00
28/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	6138	6	6	6	0.00
28/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	5712	6	6	6	0.00
28/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	5608	6	6	6	0.00
28/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3100	3	3	3	0.00
28/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	9987	10	10	10	0.00
28/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	5764	6	6	6	0.00
28/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	5816	6	6	6	0.00
28/10/2022	R248 On 04-May-23			Bond Future	11.90	76.8253	76.6665	76.8253	10,943.00
28/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2338	2	2	2	0.00
28/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2362	2	2	2	0.00
28/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2387	2	2	2	0.00
28/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	5930	6	6	6	0.00
28/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	5972	6	6	6	0.00
28/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	6015	6	6	6	0.00
28/10/2022	R248 On 03-August-23			Bond Future	12.01	78.3919	78.2295	78.3919	0.00
28/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4768	5	5	5	0.00
28/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4800	5	5	5	0.00
28/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4833	5	5	5	0.00
28/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4217	4	4	4	0.00
28/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4244	4	4	4	0.00
28/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4272	4	4	4	0.00
28/10/2022	R248 On 02-November-23			Bond Future	12.11	75.6115	75.4456	75.6115	13,000.00
28/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2699	3	3	3	0.00
28/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2651	3	3	3	0.00
28/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2675	3	3	3	0.00
28/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	6598	7	7	7	0.00
28/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	6682	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	6640	7	7	7	0.00