



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 MONTHLY STATISTICS REPORT

For October 2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	2025 On 03-November-22			Bond Future	165.07	165.7235	165.0675	165.7235	3,084.00
20/10/2022	2025 On 02-February-23			Bond Future	166.45	167.1190	166.4473	167.1190	4,221.00
20/10/2022	2025 On 04-May-23			Bond Future	169.88	170.5681	169.8810	170.5681	0.00
20/10/2022	2025 On 03-August-23			Bond Future	171.67	172.3710	171.6691	172.3710	0.00
20/10/2022	2025 On 02-November-23			Bond Future	175.25	175.9706	175.2540	175.9706	0.00
20/10/2022	2029 On 03-November-22			Bond Future	115.65	118.1616	115.6513	118.1616	912.00
20/10/2022	2029 On 02-February-23			Bond Future	117.81	120.3718	117.8122	120.3718	1,086.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2022	2029 On 04-May-23			Bond Future	118.95	121.5599	118.9464	121.5599	0.00
20/10/2022	2029 On 03-August-23			Bond Future	121.43	124.0939	121.4255	124.0939	0.00
20/10/2022	2029 On 02-November-23			Bond Future	122.62	125.3487	122.6247	125.3487	0.00
20/10/2022	2030 On 03-November-22			Bond Future	10.97	87.9708	10.9666	87.9708	45,939.00
20/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
20/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
20/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	2	0	2	0	500.00
20/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	2717	3	2717	3	0.00
20/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
20/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
20/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	5862	5	5862	5	0.00
20/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	3958	4	3958	4	0.00
20/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	3491	3	3491	3	0.00
20/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	93	0	93	0	500.00
20/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	4005	4	4005	4	0.00
20/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	4052	4	4052	4	0.00
20/10/2022	2030 On 02-February-23			Bond Future	11.14	85.5889	11.1353	85.5889	87,136.00
20/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3027	3	3027	3	5,000.00
20/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	1937	2	1937	2	0.00
20/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2028	2	2028	2	0.00
20/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	374	0	374	0	0.00
20/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	281	0	281	0	388.00
20/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	44	0	44	0	102.00
20/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	78	0	78	0	388.00
20/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	334	0	334	0	0.00
20/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	263	0	263	0	0.00
20/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	2490	3	2490	3	5,000.00
20/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	361	0	361	0	0.00
20/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	367	0	367	0	0.00
20/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	267	0	267	0	0.00
20/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	97	0	97	0	0.00
20/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	72	0	72	0	0.00
20/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	213	0	213	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
20/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	6865	7	6865	7	102.00
20/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	10829	10	10829	10	0.00
20/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	9716	9	9716	9	0.00
20/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	9525	9	9525	9	0.00
20/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	8957	9	8957	9	0.00
20/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	5675	5	5675	5	102.00
20/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	5390	5	5390	5	0.00
20/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1574	1	1574	1	0.00
20/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1922	2	1922	2	388.00
20/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	6303	6	6303	6	0.00
20/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	6134	6	6134	6	0.00
20/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	6261	6	6261	6	0.00
20/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	5470	5	5470	5	0.00
20/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	5430	5	5430	5	0.00
20/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	2003	2	2003	2	0.00
20/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1268	1	1268	1	0.00
20/10/2022	2030 On 04-May-23			Bond Future	11.28	87.3379	11.2815	87.3379	0.00
20/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6125	6	6125	6	0.00
20/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	3404	4	3404	4	0.00
20/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	4542	5	4542	5	0.00
20/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	5909	6	5909	6	0.00
20/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1260	1	1260	1	0.00
20/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1415	2	1415	2	350.00
20/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	438	0	438	0	150.00
20/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	2726	3	2726	3	0.00
20/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1104	1	1104	1	479.00
20/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1233	1	1233	1	0.00
20/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1247	1	1247	1	0.00
20/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	486	1	486	1	479.00
20/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	549	1	549	1	388.00
20/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	217	0	217	0	388.00
20/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	698	1	698	1	1,080.00
20/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	6262	6	6262	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
20/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	10301	10	10301	10	0.00
20/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7925	8	7925	8	0.00
20/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	7114	7	7114	7	0.00
20/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	7556	7	7556	7	0.00
20/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	4455	4	4455	4	0.00
20/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	4485	4	4485	4	0.00
20/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4795	5	4795	5	0.00
20/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2483	2	2483	2	150.00
20/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	4101	4	4101	4	0.00
20/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	4425	4	4425	4	0.00
20/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	1015	1	1015	1	479.00
20/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1452	1	1452	1	1,080.00
20/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	2007	2	2007	2	388.00
20/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	961	1	961	1	350.00
20/10/2022	2030 On 03-August-23			Bond Future	11.44	85.1322	11.4376	85.1322	0.00
20/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	5953	6	5953	6	0.00
20/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	2815	3	2815	3	0.00
20/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	6824	7	6824	7	0.00
20/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	2773	3	2773	3	0.00
20/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1207	1	1207	1	1,012.00
20/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1535	2	1535	2	350.00
20/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	2794	3	2794	3	0.00
20/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	3129	3	3129	3	0.00
20/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4792	5	4792	5	0.00
20/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	3168	3	3168	3	0.00
20/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	1210	1	1210	1	350.00
20/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	5530	5	5530	5	0.00
20/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1459	1	1459	1	1,012.00
20/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	3149	3	3149	3	0.00
20/10/2022	2030 On 02-November-23			Bond Future	11.59	86.8921	11.5932	86.8921	0.00
20/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1410	2	1410	2	0.00
20/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1396	2	1396	2	0.00
20/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1382	2	1382	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
20/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4556	4	4556	4	0.00
20/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	4529	4	4529	4	0.00
20/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	4502	4	4502	4	0.00
20/10/2022	2032 On 03-November-22			Bond Future	11.44	83.2011	11.4353	83.2011	113,000.00
20/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
20/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
20/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1139	1	1139	1	0.00
20/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	4177	5	4177	5	0.00
20/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	5	0	5	0	0.00
20/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	6	0	6	0	750.00
20/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	847	1	847	1	0.00
20/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
20/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	0	0	0	0	0.00
20/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	1	0	1	0	0.00
20/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
20/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
20/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
20/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
20/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	6668	6	6668	6	180.00
20/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	8002	8	8002	8	0.00
20/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	6944	7	6944	7	454.00
20/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	11221	11	11221	11	0.00
20/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	10635	10	10635	10	0.00
20/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	4502	4	4502	4	180.00
20/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	11515	11	11515	11	0.00
20/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	4876	4	4876	4	454.00
20/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	6393	6	6393	6	0.00
20/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	774	1	774	1	7,500.00
20/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	3923	4	3923	4	0.00
20/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	3975	4	3975	4	0.00
20/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	34	0	34	0	750.00
20/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	572	0	572	0	500.00
20/10/2022	2032 On 02-February-23			Bond Future	11.60	84.7367	11.6013	84.7367	110,937.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	2965	3	2965	3	0.00
20/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6005	6	6005	6	0.00
20/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	361	0	361	0	0.00
20/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	367	0	367	0	0.00
20/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	242	0	242	0	0.00
20/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	38	0	38	0	454.00
20/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	2544	3	2544	3	0.00
20/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	374	0	374	0	0.00
20/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	444	1	444	1	0.00
20/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	609	1	609	1	750.00
20/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	270	0	270	0	500.00
20/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	57	0	57	0	500.00
20/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	151	0	151	0	750.00
20/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	8852	8	8852	8	0.00
20/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	11292	11	11292	11	0.00
20/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	7331	7	7331	7	0.00
20/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	5283	5	5283	5	0.00
20/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	6010	6	6010	6	454.00
20/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	6470	6	6470	6	0.00
20/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	2116	2	2116	2	0.00
20/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	12197	12	12197	12	0.00
20/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	7627	7	7627	7	454.00
20/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	6516	6	6516	6	0.00
20/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	6563	6	6563	6	0.00
20/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	694	1	694	1	750.00
20/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1821	2	1821	2	500.00
20/10/2022	2032 On 04-May-23			Bond Future	11.74	82.3044	11.7428	82.3044	65,067.00
20/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1013	1	1013	1	400.00
20/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1356	1	1356	1	0.00
20/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1371	2	1371	2	0.00
20/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1387	2	1387	2	0.00
20/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2272	2	2272	2	400.00
20/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	8411	9	8411	9	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
20/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	941	1	941	1	400.00
20/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	5550	5	5550	5	0.00
20/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	5585	5	5585	5	0.00
20/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	5620	5	5620	5	0.00
20/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	6552	6	6552	6	0.00
20/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	4058	4	4058	4	0.00
20/10/2022	2032 On 03-August-23			Bond Future	11.89	84.0027	11.8868	84.0027	2,600.00
20/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3175	3	3175	3	0.00
20/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3199	3	3199	3	0.00
20/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	3542	4	3542	4	5,000.00
20/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3223	3	3223	3	0.00
20/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3764	4	3764	4	0.00
20/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	3481	3	3481	3	0.00
20/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3786	4	3786	4	0.00
20/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3809	4	3809	4	0.00
20/10/2022	2032 On 02-November-23			Bond Future	12.04	81.5785	12.0401	81.5785	0.00
20/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	1640	2	1640	2	0.00
20/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	1656	2	1656	2	0.00
20/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	1672	2	1672	2	0.00
20/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	5377	5	5377	5	0.00
20/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	5408	5	5408	5	0.00
20/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	5440	5	5440	5	0.00
20/10/2022	2033 On 03-November-22			Bond Future	109.61	112.8770	109.6054	112.8770	590.00
20/10/2022	2033 On 02-February-23			Bond Future	111.65	114.9884	111.6533	114.9884	6,990.00
20/10/2022	2033 On 04-May-23			Bond Future	112.57	115.9760	112.5711	115.9760	0.00
20/10/2022	2033 On 03-August-23			Bond Future	114.92	118.3934	114.9173	118.3934	0.00
20/10/2022	2033 On 02-November-23			Bond Future	115.89	119.4388	115.8899	119.4388	0.00
20/10/2022	2037 On 03-November-22			Bond Future	11.94	79.3118	11.9377	79.3118	24,981.00
20/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	41	0	41	0	0.00
20/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	47	0	47	0	0.00
20/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	44	0	44	0	0.00
20/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	3659	3	3659	3	0.00
20/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	3715	3	3715	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
20/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	3602	3	3602	3	0.00
20/10/2022	2037 On 02-February-23			Bond Future	12.09	76.5197	12.0908	76.5197	122,210.00
20/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	631	1	631	1	636.00
20/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	573	1	573	1	0.00
20/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2320	2	2320	2	0.00
20/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	552	1	552	1	0.00
20/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	562	1	562	1	0.00
20/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	6622	6	6622	6	0.00
20/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	6672	6	6672	6	0.00
20/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	6572	6	6572	6	0.00
20/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	6325	6	6325	6	0.00
20/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2982	3	2982	3	636.00
20/10/2022	2037 On 04-May-23			Bond Future	12.23	78.0840	12.2255	78.0840	0.00
20/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2507	3	2507	3	400.00
20/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1103	1	1103	1	400.00
20/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	8764	9	8764	9	0.00
20/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1558	2	1558	2	0.00
20/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1524	2	1524	2	0.00
20/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1541	2	1541	2	0.00
20/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	6682	6	6682	6	0.00
20/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7918	8	7918	8	0.00
20/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	6723	7	6723	7	0.00
20/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1319	1	1319	1	400.00
20/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	6640	6	6640	6	0.00
20/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4946	5	4946	5	0.00
20/10/2022	2037 On 03-August-23			Bond Future	12.37	75.4372	12.3664	75.4372	0.00
20/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	3517	4	3517	4	0.00
20/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3491	4	3491	4	0.00
20/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3465	4	3465	4	0.00
20/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4773	5	4773	5	0.00
20/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4745	5	4745	5	0.00
20/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4718	5	4718	5	0.00
20/10/2022	2037 On 02-November-23			Bond Future	12.50	76.9968	12.5032	76.9968	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
20/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	1847	2	1847	2	0.00
20/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	1829	2	1829	2	0.00
20/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	1864	2	1864	2	0.00
20/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6985	7	6985	7	0.00
20/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6946	7	6946	7	0.00
20/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6906	7	6906	7	0.00
20/10/2022	2038 On 03-November-22			Bond Future	121.92	125.4686	121.9225	125.4686	1,300.00
20/10/2022	2038 On 02-February-23			Bond Future	122.28	125.8981	122.2831	125.8981	2,770.00
20/10/2022	2038 On 04-May-23			Bond Future	124.81	128.4970	124.8064	128.4970	1,718.00
20/10/2022	2038 On 03-August-23			Bond Future	125.44	129.2041	125.4361	129.2041	0.00
20/10/2022	2038 On 02-November-23			Bond Future	128.06	131.9024	128.0557	131.9024	0.00
20/10/2022	2040 On 03-November-22			Bond Future	11.98	81.2002	11.9816	81.2002	13,035.00
20/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
20/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	111	0	111	0	0.00
20/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
20/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	63	0	63	0	0.00
20/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
20/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	29	0	29	0	1,467.00
20/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
20/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1020	1	1020	1	0.00
20/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	3246	4	3246	4	0.00
20/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	55	0	55	0	0.00
20/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	59	0	59	0	0.00
20/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	13	0	13	0	1,078.00
20/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	4910	5	4910	5	0.00
20/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	3598	3	3598	3	0.00
20/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	910	1	910	1	0.00
20/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	8989	9	8989	9	0.00
20/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	4273	4	4273	4	0.00
20/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	7592	7	7592	7	0.00
20/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	8286	8	8286	8	0.00
20/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	3073	3	3073	3	0.00
20/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	133	0	133	0	1,078.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	3718	3	3718	3	0.00
20/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	3658	3	3658	3	0.00
20/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	12642	12	12642	12	0.00
20/10/2022	2040 On 02-February-23			Bond Future	12.13	78.1927	12.1289	78.1927	113,491.00
20/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	2695	3	2695	3	0.00
20/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	635	1	635	1	0.00
20/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	648	1	648	1	0.00
20/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	98	0	98	0	388.00
20/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	91	0	91	0	0.00
20/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3232	3	3232	3	0.00
20/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3331	4	3331	4	0.00
20/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	660	1	660	1	0.00
20/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	752	1	752	1	621.00
20/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	485	1	485	1	388.00
20/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	459	1	459	1	0.00
20/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	7828	8	7828	8	0.00
20/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	6566	6	6566	6	0.00
20/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	3040	3	3040	3	621.00
20/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	6935	7	6935	7	0.00
20/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2513	2	2513	2	388.00
20/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2587	2	2587	2	0.00
20/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	12952	13	12952	13	0.00
20/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	12737	12	12737	12	0.00
20/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	8004	8	8004	8	0.00
20/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	6989	7	6989	7	0.00
20/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	7043	7	7043	7	0.00
20/10/2022	2040 On 04-May-23			Bond Future	12.26	79.7913	12.2581	79.7913	0.00
20/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	8102	8	8102	8	0.00
20/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	1765	2	1765	2	0.00
20/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	1885	2	1885	2	486.00
20/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	794	1	794	1	486.00
20/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1001	1	1001	1	388.00
20/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	1746	2	1746	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
20/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	368	0	368	0	388.00
20/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	5624	6	5624	6	0.00
20/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	1785	2	1785	2	0.00
20/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	6786	7	6786	7	0.00
20/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	10428	10	10428	10	0.00
20/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2716	3	2716	3	388.00
20/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1709	2	1709	2	486.00
20/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	14005	14	14005	14	0.00
20/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6873	7	6873	7	0.00
20/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	9338	9	9338	9	0.00
20/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	6570	6	6570	6	0.00
20/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	6829	7	6829	7	0.00
20/10/2022	2040 On 03-August-23			Bond Future	12.39	76.9293	12.3930	76.9293	0.00
20/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	3985	4	3985	4	0.00
20/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	3956	4	3956	4	0.00
20/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4013	4	4013	4	0.00
20/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4941	5	4941	5	0.00
20/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4999	5	4999	5	0.00
20/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4970	5	4970	5	0.00
20/10/2022	2040 On 02-November-23			Bond Future	12.52	78.5198	12.5234	78.5198	0.00
20/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2228	2	2228	2	0.00
20/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2209	2	2209	2	0.00
20/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2189	2	2189	2	0.00
20/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	7713	7	7713	7	0.00
20/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	7629	7	7629	7	0.00
20/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	7671	7	7671	7	0.00
20/10/2022	2044 On 03-November-22			Bond Future	11.95	78.1415	11.9501	78.1415	44,639.00
20/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	75	0	75	0	0.00
20/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	80	0	80	0	0.00
20/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
20/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
20/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
20/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	86	0	86	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
20/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	41	0	41	0	1,647.00
20/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	4164	4	4164	4	0.00
20/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	3545	3	3545	3	0.00
20/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	3485	3	3485	3	0.00
20/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	7557	7	7557	7	0.00
20/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	8999	9	8999	9	0.00
20/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	12789	12	12789	12	0.00
20/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	3605	3	3605	3	0.00
20/10/2022	2044 On 02-February-23			Bond Future	12.09	75.2027	12.0886	75.2027	82,635.00
20/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	766	1	766	1	0.00
20/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	824	1	824	1	1,300.00
20/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	2632	3	2632	3	0.00
20/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2339	2	2339	2	1,300.00
20/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	738	1	738	1	0.00
20/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	752	1	752	1	0.00
20/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	6701	6	6701	6	0.00
20/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	6755	7	6755	7	0.00
20/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3474	3	3474	3	0.00
20/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	3162	3	3162	3	4,000.00
20/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	6436	6	6436	6	0.00
20/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	6648	6	6648	6	0.00
20/10/2022	2044 On 04-May-23			Bond Future	12.21	76.7403	12.2095	76.7403	0.00
20/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4150	4	4150	4	0.00
20/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	2702	3	2702	3	0.00
20/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3390	4	3390	4	0.00
20/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	1950	2	1950	2	0.00
20/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	1929	2	1929	2	0.00
20/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	1908	2	1908	2	0.00
20/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	6840	7	6840	7	0.00
20/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	5471	5	5471	5	4,115.00
20/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	6796	7	6796	7	0.00
20/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	6752	7	6752	7	0.00
20/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4631	4	4631	4	4,115.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3914	4	3914	4	1,500.00
20/10/2022	2044 On 03-August-23			Bond Future	12.34	73.9406	12.3353	73.9406	0.00
20/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4081	4	4081	4	0.00
20/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4024	4	4024	4	0.00
20/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4053	4	4053	4	0.00
20/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	5070	5	5070	5	0.00
20/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	5100	5	5100	5	0.00
20/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	5040	5	5040	5	0.00
20/10/2022	2044 On 02-November-23			Bond Future	12.46	75.4693	12.4565	75.4693	0.00
20/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2557	3	2557	3	0.00
20/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2578	3	2578	3	0.00
20/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2599	3	2599	3	0.00
20/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7906	8	7906	8	0.00
20/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7949	8	7949	8	0.00
20/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7991	8	7991	8	0.00
20/10/2022	2046 On 03-November-22			Bond Future	106.03	109.0720	106.0280	109.0720	3,971.00
20/10/2022	2046 On 02-February-23			Bond Future	108.01	111.1122	108.0091	111.1122	9,274.00
20/10/2022	2046 On 04-May-23			Bond Future	108.20	111.3694	108.2013	111.3694	5,677.00
20/10/2022	2046 On 03-August-23			Bond Future	110.46	113.6913	110.4568	113.6913	0.00
20/10/2022	2046 On 02-November-23			Bond Future	110.66	113.9656	110.6634	113.9656	0.00
20/10/2022	2050 On 03-November-22			Bond Future	106.91	109.9773	106.9137	109.9773	1,583.00
20/10/2022	2050 On 02-February-23			Bond Future	106.77	109.8978	106.7748	109.8978	7,807.00
20/10/2022	2050 On 04-May-23			Bond Future	108.98	112.1662	108.9778	112.1662	3,582.00
20/10/2022	2050 On 03-August-23			Bond Future	109.06	112.3122	109.0571	112.3122	0.00
20/10/2022	2050 On 02-November-23			Bond Future	111.33	114.6576	111.3346	114.6576	0.00
20/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	AL37 On 03-November-22			Index Future	822.40	824.6000	822.4040	824.6000	0.00
20/10/2022	AL37 On 02-February-23			Index Future	837.57	839.8200	837.5660	839.8200	0.00
20/10/2022	AL37 On 04-May-23			Index Future	854.64	856.9440	854.6370	856.9440	0.00
20/10/2022	AL37 On 03-August-23			Index Future	872.25	874.6080	872.2500	874.6080	0.00
20/10/2022	AL37 On 02-November-23			Index Future	890.27	892.6790	890.2730	892.6790	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
20/10/2022	AL7T On 03-November-22			Index Future	929.16	933.3070	929.1630	933.3070	0.00
20/10/2022	AL7T On 02-February-23			Index Future	946.29	950.5330	946.2940	950.5330	0.00
20/10/2022	AL7T On 04-May-23			Index Future	965.58	969.9150	965.5800	969.9150	0.00
20/10/2022	AL7T On 03-August-23			Index Future	985.48	989.9070	985.4800	989.9070	0.00
20/10/2022	AL7T On 02-November-23			Index Future	1005.84	1010.3610	1005.8420	1010.3610	0.00
20/10/2022	ALBI On 03-November-22			Index Future	816.02	819.1050	816.0170	819.1050	108.00
20/10/2022	ALBI On 02-February-23			Index Future	831.06	834.2230	831.0620	834.2230	17.00
20/10/2022	ALBI On 04-May-23			Index Future	848.00	851.2340	848.0000	851.2340	0.00
20/10/2022	ALBI On 03-August-23			Index Future	865.48	868.7790	865.4770	868.7790	0.00
20/10/2022	ALBI On 02-November-23			Index Future	883.36	886.7300	883.3590	886.7300	0.00
20/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2022	C333 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C442 On	25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	C446 On	31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2022	ES33 On	03-November-22			Bond Future	12.73	71.0141	12.7306	71.0141	0.00
20/10/2022	ES33 On	02-February-23			Bond Future	12.93	72.3424	12.9348	72.3424	350.00
20/10/2022	ES33 On	04-May-23			Bond Future	13.11	70.0403	13.1126	70.0403	0.00
20/10/2022	ES33 On	03-August-23			Bond Future	13.29	71.5015	13.2941	71.5015	0.00
20/10/2022	ES33 On	02-November-23			Bond Future	13.49	69.1994	13.4881	69.1994	0.00
20/10/2022	ES42 On	03-November-22			Bond Future	12.94	69.2934	12.9359	69.2934	0.00
20/10/2022	ES42 On	02-February-23			Bond Future	13.11	70.5895	13.1130	70.5895	4,715.00
20/10/2022	ES42 On	04-May-23			Bond Future	13.27	67.7829	13.2743	67.7829	0.00
20/10/2022	ES42 On	03-August-23			Bond Future	13.43	69.1976	13.4337	69.1976	0.00
20/10/2022	ES42 On	02-November-23			Bond Future	13.60	66.3803	13.6037	66.3803	0.00
20/10/2022	GOVI On	03-November-22			GOVI	804.37	807.4460	804.3690	807.4460	48.00
20/10/2022	GOVI On	03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On	03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On	03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On	03-November-22	820.41	Put	GOVI	160410	13	160410	13	0.00
20/10/2022	GOVI On	03-November-22	820.42	Put	GOVI	160510	13	160510	13	0.00
20/10/2022	GOVI On	03-November-22	820.43	Put	GOVI	160610	13	160610	13	0.00
20/10/2022	GOVI On	02-February-23			GOVI	819.20	822.3490	819.1990	822.3490	818.00
20/10/2022	GOVI On	02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On	02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On	02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On	02-February-23	850.83	Put	GOVI	316310	28	316310	28	0.00
20/10/2022	GOVI On	02-February-23	850.82	Put	GOVI	316210	28	316210	28	0.00
20/10/2022	GOVI On	02-February-23	850.84	Put	GOVI	316410	28	316410	28	0.00
20/10/2022	GOVI On	04-May-23			GOVI	835.90	839.1180	835.8950	839.1180	0.00
20/10/2022	GOVI On	04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On	04-May-23	852.87	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	169650	14	169650	14	0.00
20/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	169750	14	169750	14	0.00
20/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	169850	14	169850	14	0.00
20/10/2022	GOVI On 03-August-23			GOVI	853.12	856.4140	853.1220	856.4140	0.00
20/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	158920	19	158920	19	0.00
20/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	159120	19	159120	19	0.00
20/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	159020	19	159020	19	0.00
20/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On 02-November-23			GOVI	870.75	874.1090	870.7490	874.1090	0.00
20/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
20/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	150610	12	150610	12	0.00
20/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	150710	12	150710	12	0.00
20/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	150510	12	150510	12	0.00
20/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/10/2022	IGOV On 03-November-22			Index Future	308.88	314.4640	308.8770	314.4640	17.00
20/10/2022	IGOV On 02-February-23			Index Future	314.65	320.3460	314.6480	320.3460	684.00
20/10/2022	IGOV On 04-May-23			Index Future	321.14	326.9540	321.1360	326.9540	16.00
20/10/2022	IGOV On 03-August-23			Index Future	327.83	333.7680	327.8280	333.7680	0.00
20/10/2022	IGOV On 02-November-23			Index Future	334.67	340.7380	334.6730	340.7380	0.00
20/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
20/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
20/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
20/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
20/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	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
20/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.58	93.4350	6.5800	93.4350	0.00
20/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.32	92.6850	7.3200	92.6850	68.00
20/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.40	92.6150	7.4000	92.6150	0.00
20/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.86	92.1500	7.8550	92.1500	0.00
20/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.92	92.0900	7.9200	92.0900	0.00
20/10/2022	JBAF On 19-April-23			Jibar Tradeable Future	8.12	91.8900	8.1150	91.8900	0.00
20/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.25	91.7650	8.2450	91.7650	0.00
20/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.35	91.6700	8.3500	91.6700	75.00
20/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.39	91.6400	8.3850	91.6400	272.00
20/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.37	91.6600	8.3700	91.6600	0.00
20/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.36	91.6700	8.3600	91.6700	0.00
20/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.49	91.5550	8.4850	91.5550	0.00
20/10/2022	R023 On 03-November-22			Bond Future	7.28	101.5733	7.2773	101.5733	8,432.00
20/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	311	0	311	0	0.00
20/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	314	0	314	0	0.00
20/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	308	0	308	0	0.00
20/10/2022	R035 On 03-November-22			Bond Future	11.78	83.3829	11.7795	83.3829	19,784.00
20/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
20/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
20/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	36	0	36	0	0.00
20/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	33	0	33	0	0.00
20/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	38	0	38	0	0.00
20/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	4794	5	4794	5	0.00
20/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	11	0	11	0	0.00
20/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	18	0	18	0	976.00
20/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	4556	4	4556	4	582.00
20/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	21	0	21	0	976.00
20/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	3633	3	3633	3	0.00
20/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	7111	7	7111	7	582.00
20/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	3746	3	3746	3	0.00
20/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	3689	3	3689	3	0.00
20/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	4205	4	4205	4	0.00
20/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	8818	8	8818	8	0.00
20/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	11969	12	11969	12	0.00
20/10/2022	R035 On 02-February-23			Bond Future	11.94	84.9220	11.9433	84.9220	162,933.00
20/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	2753	3	2753	3	0.00
20/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	7226	8	7226	8	0.00
20/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	746	1	746	1	976.00
20/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	759	1	759	1	0.00
20/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	523	1	523	1	0.00
20/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	168	0	168	0	976.00
20/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	339	0	339	0	388.00
20/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	533	1	533	1	0.00
20/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	2636	3	2636	3	0.00
20/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	543	1	543	1	0.00
20/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	352	0	352	0	0.00
20/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	314	0	314	0	0.00
20/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	52	0	52	0	582.00
20/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	57	0	57	0	0.00
20/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	64	0	64	0	388.00
20/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	12355	12	12355	12	0.00
20/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	12874	13	12874	13	0.00
20/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	8073	8	8073	8	0.00
20/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	7852	8	7852	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
20/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	7743	7	7743	7	582.00
20/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	9804	9	9804	9	0.00
20/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	6600	6	6600	6	0.00
20/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	725	1	725	1	976.00
20/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	6650	6	6650	6	0.00
20/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	12614	12	12614	12	0.00
20/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	6700	6	6700	6	0.00
20/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	5746	5	5746	5	582.00
20/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	5792	6	5792	6	0.00
20/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2554	2	2554	2	388.00
20/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2653	2	2653	2	0.00
20/10/2022	R035 On 04-May-23			Bond Future	12.08	82.1499	12.0771	82.1499	0.00
20/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1576	2	1576	2	0.00
20/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	610	1	610	1	491.00
20/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	274	0	274	0	388.00
20/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	4732	5	4732	5	0.00
20/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	7204	7	7204	7	0.00
20/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1490	2	1490	2	491.00
20/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1541	2	1541	2	0.00
20/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1559	2	1559	2	0.00
20/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	766	1	766	1	388.00
20/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	9177	9	9177	9	0.00
20/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1648	2	1648	2	491.00
20/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2737	3	2737	3	388.00
20/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	6312	6	6312	6	0.00
20/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	13437	13	13437	13	0.00
20/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	10130	10	10130	10	0.00
20/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	6513	6	6513	6	0.00
20/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	6392	6	6392	6	0.00
20/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	6352	6	6352	6	0.00
20/10/2022	R035 On 03-August-23			Bond Future	12.21	83.8448	12.2146	83.8448	0.00
20/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3439	4	3439	4	0.00
20/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3465	4	3465	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
20/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3490	4	3490	4	0.00
20/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4617	4	4617	4	0.00
20/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4644	4	4644	4	0.00
20/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4671	4	4671	4	0.00
20/10/2022	R035 On 02-November-23			Bond Future	12.36	81.0720	12.3625	81.0720	0.00
20/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	1764	2	1764	2	0.00
20/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	1730	2	1730	2	0.00
20/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	1747	2	1747	2	0.00
20/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	6756	7	6756	7	0.00
20/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	6795	7	6795	7	0.00
20/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	6718	6	6718	6	0.00
20/10/2022	R186 On 03-November-22			Bond Future	9.35	108.1487	9.3474	108.1487	30,624.00
20/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
20/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	1	0	1	0	0.00
20/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	45	0	45	0	0.00
20/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2822	3	2822	3	0.00
20/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1562	1	1562	1	4,310.00
20/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2858	3	2858	3	0.00
20/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2787	2	2787	2	0.00
20/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3931	4	3931	4	0.00
20/10/2022	R186 On 02-February-23			Bond Future	9.50	104.8446	9.4961	104.8446	65,826.00
20/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	256	0	256	0	0.00
20/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	251	0	251	0	0.00
20/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	247	0	247	0	0.00
20/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	4148	4	4148	4	0.00
20/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	4119	4	4119	4	0.00
20/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	4089	4	4089	4	0.00
20/10/2022	R186 On 04-May-23			Bond Future	9.60	106.9854	9.6007	106.9854	0.00
20/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	674	1	674	1	0.00
20/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	665	1	665	1	0.00
20/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	682	1	682	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
20/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	3058	3	3058	3	0.00
20/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	3080	3	3080	3	0.00
20/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	3035	3	3035	3	0.00
20/10/2022	R186 On 03-August-23			Bond Future	9.71	103.8859	9.7104	103.8859	0.00
20/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2053	2	2053	2	0.00
20/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2020	2	2020	2	0.00
20/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2036	2	2036	2	0.00
20/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1952	2	1952	2	0.00
20/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1964	2	1964	2	0.00
20/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1940	2	1940	2	0.00
20/10/2022	R186 On 02-November-23			Bond Future	9.83	106.0333	9.8341	106.0333	0.00
20/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	2925	3	2925	3	0.00
20/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1297	1	1297	1	0.00
20/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1309	1	1309	1	0.00
20/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1322	1	1322	1	0.00
20/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1029	1	1029	1	1,715.00
20/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2486	2	2486	2	0.00
20/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2501	2	2501	2	0.00
20/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2872	3	2872	3	0.00
20/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2515	2	2515	2	0.00
20/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1380	1	1380	1	1,715.00
20/10/2022	R197 On 03-November-22			Bond Future	335.32	335.1879	335.3171	335.1879	538.00
20/10/2022	R197 On 02-February-23			Bond Future	332.68	332.5526	332.6772	332.5526	294.00
20/10/2022	R197 On 04-May-23			Bond Future	339.54	339.4164	339.5404	339.4164	0.00
20/10/2022	R197 On 03-August-23			Bond Future	337.51	337.3830	337.5088	337.3830	0.00
20/10/2022	R197 On 02-November-23			Bond Future	344.56	344.4291	344.5573	344.4291	0.00
20/10/2022	R202 On 03-November-22			Bond Future	240.30	247.3113	240.2956	247.3113	5,616.00
20/10/2022	R202 On 02-February-23			Bond Future	240.06	247.2073	240.0553	247.2073	6,655.00
20/10/2022	R202 On 04-May-23			Bond Future	245.01	252.3089	245.0072	252.3089	0.00
20/10/2022	R202 On 03-August-23			Bond Future	245.28	252.7299	245.2754	252.7299	0.00
20/10/2022	R202 On 02-November-23			Bond Future	250.40	258.0077	250.3974	258.0077	0.00
20/10/2022	R209 On 03-November-22			Bond Future	11.78	64.1002	11.7808	64.1002	15,753.00
20/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	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
20/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	256	0	256	0	1,136.00
20/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	11	0	11	0	0.00
20/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	4	0	4	0	1,136.00
20/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	10	0	10	0	0.00
20/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	12	0	12	0	0.00
20/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
20/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	1413	2	1413	2	0.00
20/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	13	0	13	0	0.00
20/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	3779	4	3779	4	0.00
20/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	6618	6	6618	6	0.00
20/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	4454	4	4454	4	0.00
20/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	370	0	370	0	3,250.00
20/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	12475	12	12475	12	0.00
20/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	14045	14	14045	14	0.00
20/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	3830	4	3830	4	0.00
20/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3933	4	3933	4	5,000.00
20/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	3882	4	3882	4	0.00
20/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1629	1	1629	1	0.00
20/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	9465	9	9465	9	6,000.00
20/10/2022	R209 On 02-February-23			Bond Future	11.92	65.2834	11.9228	65.2834	24,565.00
20/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	417	0	417	0	0.00
20/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	409	0	409	0	0.00
20/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	400	0	400	0	0.00
20/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	6057	6	6057	6	0.00
20/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	6147	6	6147	6	0.00
20/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	6102	6	6102	6	0.00
20/10/2022	R209 On 04-May-23			Bond Future	12.04	63.4629	12.0441	63.4629	3,450.00
20/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1254	1	1254	1	0.00
20/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4325	5	4325	5	0.00
20/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1100	1	1100	1	0.00
20/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1225	1	1225	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
20/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1239	1	1239	1	0.00
20/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	311	0	311	0	8,500.00
20/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	10928	11	10928	11	0.00
20/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5857	6	5857	6	0.00
20/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5894	6	5894	6	0.00
20/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	6234	6	6234	6	11,000.00
20/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2254	2	2254	2	8,500.00
20/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5820	6	5820	6	0.00
20/10/2022	R209 On 03-August-23			Bond Future	12.17	64.7724	12.1659	64.7724	0.00
20/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3047	3	3047	3	0.00
20/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3024	3	3024	3	0.00
20/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3002	3	3002	3	0.00
20/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	4046	4	4046	4	0.00
20/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	4095	4	4095	4	0.00
20/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	4071	4	4071	4	0.00
20/10/2022	R209 On 02-November-23			Bond Future	12.29	62.9593	12.2933	62.9593	0.00
20/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1538	2	1538	2	0.00
20/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1523	2	1523	2	0.00
20/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1508	2	1508	2	0.00
20/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	6066	6	6066	6	0.00
20/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	6031	6	6031	6	0.00
20/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5997	6	5997	6	0.00
20/10/2022	R210 On 03-November-22			Bond Future	223.71	223.8451	223.7118	223.8451	103.00
20/10/2022	R210 On 02-February-23			Bond Future	227.89	228.0322	227.8917	228.0322	372.00
20/10/2022	R210 On 04-May-23			Bond Future	229.51	229.6515	229.5060	229.6515	0.00
20/10/2022	R210 On 03-August-23			Bond Future	234.29	234.4388	234.2898	234.4388	0.00
20/10/2022	R210 On 02-November-23			Bond Future	236.00	236.1511	235.9987	236.1511	0.00
20/10/2022	R213 On 03-November-22			Bond Future	11.32	78.8022	11.3215	78.8022	33,027.00
20/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
20/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
20/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	4417	4	4417	4	200.00
20/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	4320	4	4320	4	0.00
20/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	4368	4	4368	4	0.00
20/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	10353	10	10353	10	0.00
20/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	5288	5	5288	5	476.00
20/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	6320	6	6320	6	200.00
20/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	4272	4	4272	4	0.00
20/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	7017	7	7017	7	476.00
20/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	10669	10	10669	10	0.00
20/10/2022	R213 On 02-February-23			Bond Future	11.49	80.2567	11.4938	80.2567	31,822.00
20/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	446	1	446	1	912.00
20/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	303	0	303	0	0.00
20/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	298	0	298	0	0.00
20/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	40	0	40	0	476.00
20/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	308	0	308	0	0.00
20/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	385	0	385	0	0.00
20/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4012	4	4012	4	0.00
20/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	211	0	211	0	0.00
20/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	1013	1	1013	1	912.00
20/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	6120	6	6120	6	0.00
20/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	5266	5	5266	5	0.00
20/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	5583	5	5583	5	476.00
20/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	11130	11	11130	11	0.00
20/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	7040	7	7040	7	476.00
20/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	6162	6	6162	6	0.00
20/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	6077	6	6077	6	0.00
20/10/2022	R213 On 04-May-23			Bond Future	11.63	78.3410	11.6333	78.3410	0.00
20/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1161	1	1161	1	0.00
20/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1148	1	1148	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
20/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1174	1	1174	1	0.00
20/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	5049	5	5049	5	0.00
20/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	5114	5	5114	5	0.00
20/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	5082	5	5082	5	0.00
20/10/2022	R213 On 03-August-23			Bond Future	11.78	79.9570	11.7780	79.9570	0.00
20/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	2750	3	2750	3	0.00
20/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	2729	3	2729	3	0.00
20/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	2771	3	2771	3	0.00
20/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	3408	3	3408	3	0.00
20/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	3429	3	3429	3	0.00
20/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	3388	3	3388	3	0.00
20/10/2022	R213 On 02-November-23			Bond Future	11.94	78.0557	11.9373	78.0557	0.00
20/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1469	2	1469	2	0.00
20/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1454	2	1454	2	0.00
20/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1483	2	1483	2	0.00
20/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4828	5	4828	5	0.00
20/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4885	5	4885	5	0.00
20/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4857	5	4857	5	0.00
20/10/2022	R214 On 03-November-22			Bond Future	11.87	61.7258	11.8696	61.7258	16,475.00
20/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	76	0	76	0	0.00
20/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	80	0	80	0	0.00
20/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	71	0	71	0	0.00
20/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2718	2	2718	2	0.00
20/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2766	3	2766	3	0.00
20/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2815	3	2815	3	0.00
20/10/2022	R214 On 02-February-23			Bond Future	12.01	62.8651	12.0056	62.8651	70,946.00
20/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	1855	2	1855	2	1,600.00
20/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	626	1	626	1	0.00
20/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	638	1	638	1	1,600.00
20/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	603	1	603	1	0.00
20/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	615	1	615	1	0.00
20/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	5449	5	5449	5	0.00
20/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	5494	5	5494	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
20/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	5406	5	5406	5	0.00
20/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2878	3	2878	3	0.00
20/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	5362	5	5362	5	0.00
20/10/2022	R214 On 04-May-23			Bond Future	12.12	60.8485	12.1159	60.8485	0.00
20/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1654	2	1654	2	0.00
20/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1636	2	1636	2	0.00
20/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1619	2	1619	2	0.00
20/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	5465	5	5465	5	0.00
20/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	5429	5	5429	5	0.00
20/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	5393	5	5393	5	0.00
20/10/2022	R214 On 03-August-23			Bond Future	12.23	62.1039	12.2279	62.1039	0.00
20/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3547	4	3547	4	0.00
20/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3522	4	3522	4	0.00
20/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3498	4	3498	4	0.00
20/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3919	4	3919	4	0.00
20/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3896	4	3896	4	0.00
20/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3872	4	3872	4	0.00
20/10/2022	R214 On 02-November-23			Bond Future	12.35	60.0876	12.3468	60.0876	0.00
20/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2002	2	2002	2	0.00
20/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	1968	2	1968	2	0.00
20/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	1985	2	1985	2	0.00
20/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	6397	6	6397	6	0.00
20/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	6433	6	6433	6	0.00
20/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	6362	6	6362	6	0.00
20/10/2022	R248 On 03-November-22			Bond Future	11.88	76.9895	11.8789	76.9895	84,671.00
20/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	64	0	64	0	874.00
20/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	69	0	69	0	0.00
20/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	1082	1	1082	1	0.00
20/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
20/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	0.00
20/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	73	0	73	0	0.00
20/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	31	0	31	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
20/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	4465	4	4465	4	0.00
20/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	3816	4	3816	4	0.00
20/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	3753	4	3753	4	0.00
20/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	8002	8	8002	8	0.00
20/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	8748	8	8748	8	0.00
20/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	951	1	951	1	0.00
20/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	13482	13	13482	13	0.00
20/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	3690	3	3690	3	0.00
20/10/2022	R248 On 02-February-23			Bond Future	12.01	78.4474	12.0102	78.4474	240,750.00
20/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	785	1	785	1	0.00
20/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	728	1	728	1	0.00
20/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	742	1	742	1	0.00
20/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	192	0	192	0	0.00
20/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	756	1	756	1	0.00
20/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2021	2	2021	2	2,542.00
20/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	648	1	648	1	2,542.00
20/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	7277	7	7277	7	0.00
20/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3952	4	3952	4	0.00
20/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	6823	7	6823	7	0.00
20/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	6713	7	6713	7	0.00
20/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	11263	11	11263	11	0.00
20/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	6879	7	6879	7	0.00
20/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	6935	7	6935	7	0.00
20/10/2022	R248 On 04-May-23			Bond Future	12.12	75.5877	12.1244	75.5877	10,943.00
20/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	1932	2	1932	2	0.00
20/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	1953	2	1953	2	0.00
20/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	1974	2	1974	2	0.00
20/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	6880	7	6880	7	0.00
20/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	6926	7	6926	7	0.00
20/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	6972	7	6972	7	0.00
20/10/2022	R248 On 03-August-23			Bond Future	12.24	77.1096	12.2438	77.1096	0.00
20/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4095	4	4095	4	0.00
20/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4125	4	4125	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
20/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4155	4	4155	4	0.00
20/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4950	5	4950	5	0.00
20/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4980	5	4980	5	0.00
20/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	5010	5	5010	5	0.00
20/10/2022	R248 On 02-November-23			Bond Future	12.36	74.2806	12.3607	74.2806	13,000.00
20/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2211	2	2211	2	0.00
20/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2169	2	2169	2	0.00
20/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2190	2	2190	2	0.00
20/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	7572	7	7572	7	0.00
20/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	7662	7	7662	7	0.00
20/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	7617	7	7617	7	0.00