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## 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
21/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	2025 On 03-November-22			Bond Future	165.39	165.0675	165.3857	165.0675	1,954.00
21/10/2022	2025 On 02-February-23			Bond Future	166.77	166.4473	166.7680	166.4473	5,351.00
21/10/2022	2025 On 04-May-23			Bond Future	170.21	169.8810	170.2067	169.8810	0.00
21/10/2022	2025 On 03-August-23			Bond Future	172.00	171.6691	172.0010	171.6691	0.00
21/10/2022	2025 On 02-November-23			Bond Future	175.59	175.2540	175.5927	175.2540	0.00
21/10/2022	2029 On 03-November-22			Bond Future	116.87	115.6513	116.8701	115.6513	912.00
21/10/2022	2029 On 02-February-23			Bond Future	119.05	117.8122	119.0514	117.8122	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
21/10/2022	2029 On 04-May-23			Bond Future	120.21	118.9464	120.2101	118.9464	0.00
21/10/2022	2029 On 03-August-23			Bond Future	122.72	121.4255	122.7152	121.4255	0.00
21/10/2022	2029 On 02-November-23			Bond Future	123.94	122.6247	123.9411	122.6247	0.00
21/10/2022	2030 On 03-November-22			Bond Future	11.04	87.5997	11.0449	87.5997	45,939.00
21/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
21/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
21/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	1	0	1	0	500.00
21/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	2394	3	2394	3	0.00
21/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
21/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
21/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	6209	6	6209	6	0.00
21/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	4304	4	4304	4	0.00
21/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	3836	3	3836	3	0.00
21/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	116	0	116	0	500.00
21/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	4351	4	4351	4	0.00
21/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	4398	4	4398	4	0.00
21/10/2022	2030 On 02-February-23			Bond Future	11.22	85.2091	11.2180	85.2091	86,578.00
21/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	2793	3	2793	3	5,000.00
21/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	1753	2	1753	2	0.00
21/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	1839	2	1839	2	0.00
21/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	317	0	317	0	0.00
21/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	236	0	236	0	388.00
21/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	35	0	35	0	102.00
21/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	63	0	63	0	388.00
21/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	282	0	282	0	0.00
21/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	221	0	221	0	0.00
21/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	2279	2	2279	2	5,000.00
21/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	306	0	306	0	0.00
21/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	311	0	311	0	0.00
21/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	224	0	224	0	0.00
21/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	79	0	79	0	0.00
21/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	59	0	59	0	0.00
21/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	177	0	177	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
21/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	7184	7	7184	7	102.00
21/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	11174	11	11174	11	0.00
21/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	10057	10	10057	10	0.00
21/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	9865	10	9865	10	0.00
21/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	9294	9	9294	9	0.00
21/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	5977	6	5977	6	102.00
21/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	5688	5	5688	5	0.00
21/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1717	2	1717	2	0.00
21/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	2088	2	2088	2	388.00
21/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	6616	6	6616	6	0.00
21/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	6443	6	6443	6	0.00
21/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	6572	6	6572	6	0.00
21/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	5769	5	5769	5	0.00
21/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	5728	5	5728	5	0.00
21/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	2174	2	2174	2	0.00
21/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1388	1	1388	1	0.00
21/10/2022	2030 On 04-May-23			Bond Future	11.37	86.9495	11.3687	86.9495	0.00
21/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	5839	6	5839	6	0.00
21/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	3184	3	3184	3	0.00
21/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	4289	5	4289	5	0.00
21/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	5627	6	5627	6	0.00
21/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1141	1	1141	1	0.00
21/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1286	1	1286	1	350.00
21/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	387	0	387	0	150.00
21/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	2531	3	2531	3	0.00
21/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	997	1	997	1	479.00
21/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1116	1	1116	1	0.00
21/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1129	1	1129	1	0.00
21/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	429	0	429	0	479.00
21/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	487	1	487	1	388.00
21/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	189	0	189	0	388.00
21/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	623	1	623	1	1,080.00
21/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	6549	6	6549	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
21/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	10635	10	10635	10	0.00
21/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	8236	8	8236	8	0.00
21/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	7415	7	7415	7	0.00
21/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	7863	8	7863	8	0.00
21/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	4700	4	4700	4	0.00
21/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	4731	4	4731	4	0.00
21/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	5050	5	5050	5	0.00
21/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2651	2	2651	2	150.00
21/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	4335	4	4335	4	0.00
21/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	4669	4	4669	4	0.00
21/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	1096	1	1096	1	479.00
21/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1562	1	1562	1	1,080.00
21/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	2150	2	2150	2	388.00
21/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	1038	1	1038	1	350.00
21/10/2022	2030 On 03-August-23			Bond Future	11.53	84.7356	11.5296	84.7356	0.00
21/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	5682	6	5682	6	0.00
21/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	2628	3	2628	3	0.00
21/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	6538	7	6538	7	0.00
21/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	2588	3	2588	3	0.00
21/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1100	1	1100	1	1,012.00
21/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1408	2	1408	2	350.00
21/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	2608	3	2608	3	0.00
21/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	3313	3	3313	3	0.00
21/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	5035	5	5035	5	0.00
21/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	3353	3	3353	3	0.00
21/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	1294	1	1294	1	350.00
21/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	5793	6	5793	6	0.00
21/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1558	1	1558	1	1,012.00
21/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	3333	3	3333	3	0.00
21/10/2022	2030 On 02-November-23			Bond Future	11.69	86.4872	11.6903	86.4872	0.00
21/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1283	1	1283	1	0.00
21/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1270	1	1270	1	0.00
21/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1257	1	1257	1	0.00

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21/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4810	5	4810	5	0.00
21/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	4782	5	4782	5	0.00
21/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	4754	5	4754	5	0.00
21/10/2022	2032 On 03-November-22			Bond Future	11.53	82.8108	11.5287	82.8108	113,000.00
21/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
21/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
21/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	846	1	846	1	0.00
21/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	3727	4	3727	4	0.00
21/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	1	0	1	0	0.00
21/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	2	0	2	0	750.00
21/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	599	1	599	1	0.00
21/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
21/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	0	0	0	0	0.00
21/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	0	0	0	0	0.00
21/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
21/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
21/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
21/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
21/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	7129	7	7129	7	180.00
21/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	8464	8	8464	8	0.00
21/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	7405	7	7405	7	454.00
21/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	11682	11	11682	11	0.00
21/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	11097	11	11097	11	0.00
21/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	4963	5	4963	5	180.00
21/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	11977	12	11977	12	0.00
21/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	5337	5	5337	5	454.00
21/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	6855	6	6855	6	0.00
21/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	988	1	988	1	7,500.00
21/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	4381	4	4381	4	0.00
21/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	4434	4	4434	4	0.00
21/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	45	0	45	0	750.00
21/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	741	1	741	1	500.00
21/10/2022	2032 On 02-February-23			Bond Future	11.70	84.3375	11.6992	84.3375	111,919.00

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21/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	2683	3	2683	3	0.00
21/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	5618	6	5618	6	0.00
21/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	295	0	295	0	0.00
21/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	301	0	301	0	0.00
21/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	195	0	195	0	0.00
21/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	29	0	29	0	454.00
21/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	2284	3	2284	3	0.00
21/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	306	0	306	0	0.00
21/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	366	0	366	0	0.00
21/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	510	1	510	1	750.00
21/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	219	0	219	0	500.00
21/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	44	0	44	0	500.00
21/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	120	0	120	0	750.00
21/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	9292	9	9292	9	0.00
21/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	11751	11	11751	11	0.00
21/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	7752	7	7752	7	0.00
21/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	5656	5	5656	5	0.00
21/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	6404	6	6404	6	454.00
21/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	6874	6	6874	6	0.00
21/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	2329	2	2329	2	0.00
21/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	12660	12	12660	12	0.00
21/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	8052	8	8052	8	454.00
21/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	6922	7	6922	7	0.00
21/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	6970	7	6970	7	0.00
21/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	779	1	779	1	750.00
21/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	2011	2	2011	2	500.00
21/10/2022	2032 On 04-May-23			Bond Future	11.85	81.8963	11.8454	81.8963	65,845.00
21/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	894	1	894	1	400.00
21/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1209	1	1209	1	0.00
21/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1223	1	1223	1	0.00
21/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1237	1	1237	1	0.00
21/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2065	2	2065	2	400.00
21/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	8013	8	8013	8	0.00

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21/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	1025	1	1025	1	400.00
21/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	5883	6	5883	6	0.00
21/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	5919	6	5919	6	0.00
21/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	5956	6	5956	6	0.00
21/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	6916	7	6916	7	0.00
21/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	4333	4	4333	4	0.00
21/10/2022	2032 On 03-August-23			Bond Future	11.99	83.5860	11.9941	83.5860	2,600.00
21/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	2933	3	2933	3	0.00
21/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	2955	3	2955	3	0.00
21/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	3283	4	3283	4	5,000.00
21/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	2978	3	2978	3	0.00
21/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	4011	4	4011	4	0.00
21/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	3715	3	3715	3	0.00
21/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	4035	4	4035	4	0.00
21/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	4059	4	4059	4	0.00
21/10/2022	2032 On 02-November-23			Bond Future	12.15	81.1530	12.1524	81.1530	0.00
21/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	1474	2	1474	2	0.00
21/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	1489	2	1489	2	0.00
21/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	1504	2	1504	2	0.00
21/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	5711	5	5711	5	0.00
21/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	5744	5	5744	5	0.00
21/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	5777	5	5777	5	0.00
21/10/2022	2033 On 03-November-22			Bond Future	110.30	109.6054	110.2996	109.6054	590.00
21/10/2022	2033 On 02-February-23			Bond Future	112.36	111.6533	112.3582	111.6533	6,990.00
21/10/2022	2033 On 04-May-23			Bond Future	113.29	112.5711	113.2894	112.5711	0.00
21/10/2022	2033 On 03-August-23			Bond Future	115.65	114.9173	115.6503	114.9173	0.00
21/10/2022	2033 On 02-November-23			Bond Future	116.64	115.8899	116.6381	115.8899	0.00
21/10/2022	2037 On 03-November-22			Bond Future	12.02	79.0139	12.0162	79.0139	24,981.00
21/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	20	0	20	0	0.00
21/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	23	0	23	0	0.00
21/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	21	0	21	0	0.00
21/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	4071	4	4071	4	0.00
21/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	4129	4	4129	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
21/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	4013	4	4013	4	0.00
21/10/2022	2037 On 02-February-23			Bond Future	12.17	76.2147	12.1728	76.2147	121,358.00
21/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	541	1	541	1	636.00
21/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	490	1	490	1	0.00
21/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2101	2	2101	2	0.00
21/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	471	1	471	1	0.00
21/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	480	1	480	1	0.00
21/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	6985	7	6985	7	0.00
21/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	7036	7	7036	7	0.00
21/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	6933	7	6933	7	0.00
21/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	6680	6	6680	6	0.00
21/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	3208	3	3208	3	636.00
21/10/2022	2037 On 04-May-23			Bond Future	12.31	77.7721	12.3108	77.7721	0.00
21/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2314	3	2314	3	400.00
21/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	993	1	993	1	400.00
21/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	8399	9	8399	9	0.00
21/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1418	2	1418	2	0.00
21/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1386	2	1386	2	0.00
21/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1402	2	1402	2	0.00
21/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	6997	7	6997	7	0.00
21/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	8263	8	8263	8	0.00
21/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	7039	7	7039	7	0.00
21/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1408	1	1408	1	400.00
21/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	6954	7	6954	7	0.00
21/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	5207	5	5207	5	0.00
21/10/2022	2037 On 03-August-23			Bond Future	12.46	75.1186	12.4552	75.1186	0.00
21/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	3291	4	3291	4	0.00
21/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3266	3	3266	3	0.00
21/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3241	3	3241	3	0.00
21/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	5013	5	5013	5	0.00
21/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4985	5	4985	5	0.00
21/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4956	5	4956	5	0.00
21/10/2022	2037 On 02-November-23			Bond Future	12.60	76.6716	12.5956	76.6716	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
21/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	1694	2	1694	2	0.00
21/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	1678	2	1678	2	0.00
21/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	1711	2	1711	2	0.00
21/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	7307	7	7307	7	0.00
21/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	7267	7	7267	7	0.00
21/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	7227	7	7227	7	0.00
21/10/2022	2038 On 03-November-22			Bond Future	122.27	121.9225	122.2720	121.9225	1,300.00
21/10/2022	2038 On 02-February-23			Bond Future	122.64	122.2831	122.6367	122.2831	2,886.00
21/10/2022	2038 On 04-May-23			Bond Future	125.17	124.8064	125.1660	124.8064	1,718.00
21/10/2022	2038 On 03-August-23			Bond Future	125.80	125.4361	125.8028	125.4361	0.00
21/10/2022	2038 On 02-November-23			Bond Future	128.43	128.0557	128.4299	128.0557	0.00
21/10/2022	2040 On 03-November-22			Bond Future	12.06	80.8800	12.0552	80.8800	13,035.00
21/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
21/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	62	0	62	0	0.00
21/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
21/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	32	0	32	0	0.00
21/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
21/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	13	0	13	0	1,467.00
21/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
21/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	772	1	772	1	0.00
21/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	2842	3	2842	3	0.00
21/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	28	0	28	0	0.00
21/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	30	0	30	0	0.00
21/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	5	0	5	0	1,078.00
21/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	5340	5	5340	5	0.00
21/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	4005	4	4005	4	0.00
21/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	1100	1	1100	1	0.00
21/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	9427	9	9427	9	0.00
21/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	4695	4	4695	4	0.00
21/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	8029	8	8029	8	0.00
21/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	8723	8	8723	8	0.00
21/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	3461	3	3461	3	0.00
21/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	166	0	166	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
21/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	4128	4	4128	4	0.00
21/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	4067	4	4067	4	0.00
21/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	13079	13	13079	13	0.00
21/10/2022	2040 On 02-February-23			Bond Future	12.21	77.8648	12.2057	77.8648	115,757.00
21/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	2464	3	2464	3	0.00
21/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	549	1	549	1	0.00
21/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	560	1	560	1	0.00
21/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	80	0	80	0	388.00
21/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	74	0	74	0	0.00
21/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	2976	3	2976	3	0.00
21/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3071	3	3071	3	0.00
21/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	571	1	571	1	0.00
21/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	654	1	654	1	621.00
21/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	415	0	415	0	388.00
21/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	392	0	392	0	0.00
21/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	8205	8	8205	8	0.00
21/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	6915	7	6915	7	0.00
21/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	3256	3	3256	3	621.00
21/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	7293	7	7293	7	0.00
21/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2700	3	2700	3	388.00
21/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2778	3	2778	3	0.00
21/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	13382	13	13382	13	0.00
21/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	13165	13	13165	13	0.00
21/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	8384	8	8384	8	0.00
21/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	7348	7	7348	7	0.00
21/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	7403	7	7403	7	0.00
21/10/2022	2040 On 04-May-23			Bond Future	12.34	79.4560	12.3380	79.4560	0.00
21/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	7752	8	7752	8	0.00
21/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	1617	2	1617	2	0.00
21/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	1730	2	1730	2	486.00
21/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	712	1	712	1	486.00
21/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	904	1	904	1	388.00
21/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	1598	2	1598	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
21/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	324	0	324	0	388.00
21/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	5327	6	5327	6	0.00
21/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	1635	2	1635	2	0.00
21/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	7093	7	7093	7	0.00
21/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	10803	10	10803	10	0.00
21/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2875	3	2875	3	388.00
21/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1817	2	1817	2	486.00
21/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	14418	14	14418	14	0.00
21/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	7183	7	7183	7	0.00
21/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	9698	9	9698	9	0.00
21/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	6871	7	6871	7	0.00
21/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	7138	7	7138	7	0.00
21/10/2022	2040 On 03-August-23			Bond Future	12.48	76.5869	12.4761	76.5869	0.00
21/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	3751	4	3751	4	0.00
21/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	3723	4	3723	4	0.00
21/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	3778	4	3778	4	0.00
21/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	5172	5	5172	5	0.00
21/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	5232	5	5232	5	0.00
21/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	5202	5	5202	5	0.00
21/10/2022	2040 On 02-November-23			Bond Future	12.61	78.1702	12.6097	78.1702	0.00
21/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2067	2	2067	2	0.00
21/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2048	2	2048	2	0.00
21/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2029	2	2029	2	0.00
21/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	8029	8	8029	8	0.00
21/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	7943	8	7943	8	0.00
21/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	7986	8	7986	8	0.00
21/10/2022	2044 On 03-November-22			Bond Future	12.02	77.8463	12.0237	77.8463	44,236.00
21/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	40	0	40	0	0.00
21/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	43	0	43	0	0.00
21/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
21/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
21/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
21/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	46	0	46	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
21/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	20	0	20	0	1,647.00
21/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	4587	4	4587	4	0.00
21/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	3952	4	3952	4	0.00
21/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	3890	3	3890	3	0.00
21/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	8001	8	8001	8	0.00
21/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	9443	9	9443	9	0.00
21/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	13233	13	13233	13	0.00
21/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	4014	4	4014	4	0.00
21/10/2022	2044 On 02-February-23			Bond Future	12.17	74.9003	12.1654	74.9003	82,204.00
21/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	666	1	666	1	0.00
21/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	718	1	718	1	1,300.00
21/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	2402	3	2402	3	0.00
21/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2124	2	2124	2	1,300.00
21/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	641	1	641	1	0.00
21/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	653	1	653	1	0.00
21/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	7057	7	7057	7	0.00
21/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	7112	7	7112	7	0.00
21/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3713	3	3713	3	0.00
21/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	3385	3	3385	3	4,000.00
21/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	6785	6	6785	6	0.00
21/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	7002	7	7002	7	0.00
21/10/2022	2044 On 04-May-23			Bond Future	12.29	76.4310	12.2893	76.4310	0.00
21/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	3895	4	3895	4	0.00
21/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	2505	3	2505	3	0.00
21/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3163	3	3163	3	0.00
21/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	1791	2	1791	2	0.00
21/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	1771	2	1771	2	0.00
21/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	1752	2	1752	2	0.00
21/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	7147	7	7147	7	0.00
21/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	5738	5	5738	5	4,115.00
21/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	7102	7	7102	7	0.00
21/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	7057	7	7057	7	0.00
21/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4869	5	4869	5	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
21/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	4123	4	4123	4	1,500.00
21/10/2022	2044 On 03-August-23			Bond Future	12.42	73.6247	12.4183	73.6247	0.00
21/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	3842	4	3842	4	0.00
21/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	3786	4	3786	4	0.00
21/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	3814	4	3814	4	0.00
21/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	5305	5	5305	5	0.00
21/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	5336	5	5336	5	0.00
21/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	5275	5	5275	5	0.00
21/10/2022	2044 On 02-November-23			Bond Future	12.54	75.1469	12.5427	75.1469	0.00
21/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2384	3	2384	3	0.00
21/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2404	3	2404	3	0.00
21/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2424	3	2424	3	0.00
21/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	8215	8	8215	8	0.00
21/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	8259	8	8259	8	0.00
21/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	8302	8	8302	8	0.00
21/10/2022	2046 On 03-November-22			Bond Future	106.41	106.0280	106.4133	106.0280	3,971.00
21/10/2022	2046 On 02-February-23			Bond Future	108.40	108.0091	108.3994	108.0091	9,274.00
21/10/2022	2046 On 04-May-23			Bond Future	108.60	108.2013	108.5987	108.2013	5,677.00
21/10/2022	2046 On 03-August-23			Bond Future	110.86	110.4568	110.8623	110.4568	0.00
21/10/2022	2046 On 02-November-23			Bond Future	111.08	110.6634	111.0771	110.6634	0.00
21/10/2022	2050 On 03-November-22			Bond Future	108.36	106.9137	108.3613	106.9137	1,583.00
21/10/2022	2050 On 02-February-23			Bond Future	108.25	106.7748	108.2471	106.7748	8,333.00
21/10/2022	2050 On 04-May-23			Bond Future	110.48	108.9778	110.4795	108.9778	3,582.00
21/10/2022	2050 On 03-August-23			Bond Future	110.59	109.0571	110.5894	109.0571	0.00
21/10/2022	2050 On 02-November-23			Bond Future	112.90	111.3346	112.8990	111.3346	0.00
21/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	AL37 On 03-November-22			Index Future	821.14	822.4040	821.1440	822.4040	0.00
21/10/2022	AL37 On 02-February-23			Index Future	836.27	837.5660	836.2660	837.5660	0.00
21/10/2022	AL37 On 04-May-23			Index Future	853.30	854.6370	853.3020	854.6370	0.00
21/10/2022	AL37 On 03-August-23			Index Future	870.89	872.2500	870.8850	872.2500	0.00
21/10/2022	AL37 On 02-November-23			Index Future	888.88	890.2730	888.8790	890.2730	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
21/10/2022	AL7T On 03-November-22			Index Future	924.71	929.1630	924.7090	929.1630	0.00
21/10/2022	AL7T On 02-February-23			Index Future	941.74	946.2940	941.7380	946.2940	0.00
21/10/2022	AL7T On 04-May-23			Index Future	960.92	965.5800	960.9230	965.5800	0.00
21/10/2022	AL7T On 03-August-23			Index Future	980.72	985.4800	980.7240	985.4800	0.00
21/10/2022	AL7T On 02-November-23			Index Future	1000.99	1005.8420	1000.9870	1005.8420	0.00
21/10/2022	ALBI On 03-November-22			Index Future	812.29	816.0170	812.2850	816.0170	108.00
21/10/2022	ALBI On 02-February-23			Index Future	827.24	831.0620	827.2430	831.0620	17.00
21/10/2022	ALBI On 04-May-23			Index Future	844.10	848.0000	844.0960	848.0000	0.00
21/10/2022	ALBI On 03-August-23			Index Future	861.49	865.4770	861.4900	865.4770	0.00
21/10/2022	ALBI On 02-November-23			Index Future	879.29	883.3590	879.2890	883.3590	0.00
21/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	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
21/10/2022	C333 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C442 On	25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	C446 On	31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2022	ES33 On	03-November-22			Bond Future	12.81	70.7749	12.8086	70.7749	0.00
21/10/2022	ES33 On	02-February-23			Bond Future	13.02	72.0973	13.0166	72.0973	350.00
21/10/2022	ES33 On	04-May-23			Bond Future	13.20	69.7895	13.1980	69.7895	0.00
21/10/2022	ES33 On	03-August-23			Bond Future	13.38	71.2452	13.3833	71.2452	0.00
21/10/2022	ES33 On	02-November-23			Bond Future	13.58	68.9377	13.5814	68.9377	0.00
21/10/2022	ES42 On	03-November-22			Bond Future	13.00	69.0167	13.0041	69.0167	0.00
21/10/2022	ES42 On	02-February-23			Bond Future	13.18	70.3062	13.1843	70.3062	4,715.00
21/10/2022	ES42 On	04-May-23			Bond Future	13.35	67.4931	13.3489	67.4931	0.00
21/10/2022	ES42 On	03-August-23			Bond Future	13.51	68.9017	13.5114	68.9017	0.00
21/10/2022	ES42 On	02-November-23			Bond Future	13.68	66.0781	13.6848	66.0781	0.00
21/10/2022	GOVI On	03-November-22			GOVI	800.64	804.3690	800.6400	804.3690	48.00
21/10/2022	GOVI On	03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
21/10/2022	GOVI On	03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
21/10/2022	GOVI On	03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
21/10/2022	GOVI On	03-November-22	820.41	Put	GOVI	197700	16	197700	16	0.00
21/10/2022	GOVI On	03-November-22	820.42	Put	GOVI	197800	16	197800	16	0.00
21/10/2022	GOVI On	03-November-22	820.43	Put	GOVI	197900	16	197900	16	0.00
21/10/2022	GOVI On	02-February-23			GOVI	815.38	819.1990	815.3840	819.1990	818.00
21/10/2022	GOVI On	02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
21/10/2022	GOVI On	02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
21/10/2022	GOVI On	02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
21/10/2022	GOVI On	02-February-23	850.83	Put	GOVI	354460	32	354460	32	0.00
21/10/2022	GOVI On	02-February-23	850.82	Put	GOVI	354360	32	354360	32	0.00
21/10/2022	GOVI On	02-February-23	850.84	Put	GOVI	354560	32	354560	32	0.00
21/10/2022	GOVI On	04-May-23			GOVI	832.00	835.8950	831.9950	835.8950	0.00
21/10/2022	GOVI On	04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
21/10/2022	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
21/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
21/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	208650	17	208650	17	0.00
21/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	208750	17	208750	17	0.00
21/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	208850	17	208850	17	0.00
21/10/2022	GOVI On 03-August-23			GOVI	849.14	853.1220	849.1400	853.1220	0.00
21/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	119100	16	119100	16	0.00
21/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	119300	16	119300	16	0.00
21/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	119200	16	119200	16	0.00
21/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
21/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
21/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
21/10/2022	GOVI On 02-November-23			GOVI	866.68	870.7490	866.6840	870.7490	0.00
21/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
21/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
21/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
21/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	191260	15	191260	15	0.00
21/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	191360	15	191360	15	0.00
21/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	191160	15	191160	15	0.00
21/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/10/2022	IGOV On 03-November-22			Index Future	310.14	308.8770	310.1430	308.8770	17.00
21/10/2022	IGOV On 02-February-23			Index Future	315.93	314.6480	315.9310	314.6480	684.00
21/10/2022	IGOV On 04-May-23			Index Future	322.44	321.1360	322.4430	321.1360	16.00
21/10/2022	IGOV On 03-August-23			Index Future	329.16	327.8280	329.1610	327.8280	0.00
21/10/2022	IGOV On 02-November-23			Index Future	336.03	334.6730	336.0340	334.6730	0.00
21/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
21/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
21/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
21/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
21/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00



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21/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.60	93.4200	6.5950	93.4200	0.00
21/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.33	92.6800	7.3250	92.6800	68.00
21/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.41	92.6000	7.4100	92.6000	0.00
21/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.85	92.1450	7.8500	92.1450	0.00
21/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.93	92.0800	7.9250	92.0800	0.00
21/10/2022	JBAF On 19-April-23			Jibar Tradeable Future	8.15	91.8850	8.1500	91.8850	0.00
21/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.34	91.7550	8.3400	91.7550	0.00
21/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.47	91.6500	8.4650	91.6500	75.00
21/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.53	91.6150	8.5250	91.6150	272.00
21/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.60	91.6300	8.6000	91.6300	0.00
21/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.51	91.6400	8.5100	91.6400	0.00
21/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.57	91.5150	8.5650	91.5150	0.00
21/10/2022	R023 On 03-November-22			Bond Future	7.30	101.6061	7.2993	101.6061	8,432.00
21/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	318	0	318	0	0.00
21/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	321	0	321	0	0.00
21/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	315	0	315	0	0.00
21/10/2022	R035 On 03-November-22			Bond Future	11.87	83.0312	11.8679	83.0312	19,424.00
21/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
21/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
21/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	15	0	15	0	0.00
21/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	14	0	14	0	0.00
21/10/2022	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
21/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	17	0	17	0	0.00
21/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	4314	5	4314	5	0.00
21/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	4	0	4	0	0.00
21/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	7	0	7	0	976.00
21/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	5036	5	5036	5	582.00
21/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	29	0	29	0	976.00
21/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	4099	4	4099	4	0.00
21/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	7598	7	7598	7	582.00
21/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	4214	4	4214	4	0.00
21/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	4156	4	4156	4	0.00
21/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	4681	4	4681	4	0.00
21/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	9305	9	9305	9	0.00
21/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	12456	12	12456	12	0.00
21/10/2022	R035 On 02-February-23			Bond Future	12.04	84.5620	12.0358	84.5620	167,903.00
21/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	2485	3	2485	3	0.00
21/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	6808	7	6808	7	0.00
21/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	634	1	634	1	976.00
21/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	645	1	645	1	0.00
21/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	437	1	437	1	0.00
21/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	134	0	134	0	976.00
21/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	279	0	279	0	388.00
21/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	446	1	446	1	0.00
21/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	2374	3	2374	3	0.00
21/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	455	1	455	1	0.00
21/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	290	0	290	0	0.00
21/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	257	0	257	0	0.00
21/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	40	0	40	0	582.00
21/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	44	0	44	0	0.00
21/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	49	0	49	0	388.00
21/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	12838	12	12838	12	0.00
21/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	13360	13	13360	13	0.00
21/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	8514	8	8514	8	0.00
21/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	8290	8	8290	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
21/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	8178	8	8178	8	582.00
21/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	10268	10	10268	10	0.00
21/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	7010	7	7010	7	0.00
21/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	806	1	806	1	976.00
21/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	7061	7	7061	7	0.00
21/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	13098	13	13098	13	0.00
21/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	7112	7	7112	7	0.00
21/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	6131	6	6131	6	582.00
21/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	6178	6	6178	6	0.00
21/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2784	3	2784	3	388.00
21/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2890	3	2890	3	0.00
21/10/2022	R035 On 04-May-23			Bond Future	12.17	81.7819	12.1735	81.7819	0.00
21/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1417	2	1417	2	0.00
21/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	533	1	533	1	491.00
21/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	234	0	234	0	388.00
21/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	4418	5	4418	5	0.00
21/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	6823	7	6823	7	0.00
21/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1337	1	1337	1	491.00
21/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1385	2	1385	2	0.00
21/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1401	2	1401	2	0.00
21/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	674	1	674	1	388.00
21/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	9594	9	9594	9	0.00
21/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1776	2	1776	2	491.00
21/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2933	3	2933	3	388.00
21/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	6662	6	6662	6	0.00
21/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	13906	13	13906	13	0.00
21/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	10562	10	10562	10	0.00
21/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	6869	7	6869	7	0.00
21/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	6744	6	6744	6	0.00
21/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	6703	6	6703	6	0.00
21/10/2022	R035 On 03-August-23			Bond Future	12.32	83.4689	12.3151	83.4689	0.00
21/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3190	3	3190	3	0.00
21/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3215	3	3215	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
21/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3240	3	3240	3	0.00
21/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4886	5	4886	5	0.00
21/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4914	5	4914	5	0.00
21/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4942	5	4942	5	0.00
21/10/2022	R035 On 02-November-23			Bond Future	12.47	80.6884	12.4673	80.6884	0.00
21/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	1597	2	1597	2	0.00
21/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	1565	2	1565	2	0.00
21/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	1581	2	1581	2	0.00
21/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	7120	7	7120	7	0.00
21/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	7160	7	7160	7	0.00
21/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	7081	7	7081	7	0.00
21/10/2022	R186 On 03-November-22			Bond Future	9.40	107.8604	9.3957	107.8604	30,076.00
21/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
21/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	27	0	27	0	0.00
21/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2988	3	2988	3	0.00
21/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1710	2	1710	2	4,310.00
21/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	3023	3	3023	3	0.00
21/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2952	3	2952	3	0.00
21/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	4096	4	4096	4	0.00
21/10/2022	R186 On 02-February-23			Bond Future	9.55	104.5487	9.5489	104.5487	65,918.00
21/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	228	0	228	0	0.00
21/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	224	0	224	0	0.00
21/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	220	0	220	0	0.00
21/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	4293	4	4293	4	0.00
21/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	4263	4	4263	4	0.00
21/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	4233	4	4233	4	0.00
21/10/2022	R186 On 04-May-23			Bond Future	9.66	106.6824	9.6583	106.6824	12,188.00
21/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	622	1	622	1	0.00
21/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	614	1	614	1	0.00
21/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	631	1	631	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
21/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	3182	3	3182	3	0.00
21/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	3205	3	3205	3	0.00
21/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	3159	3	3159	3	0.00
21/10/2022	R186 On 03-August-23			Bond Future	9.77	103.5764	9.7733	103.5764	0.00
21/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	1957	2	1957	2	0.00
21/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	1926	2	1926	2	0.00
21/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	1941	2	1941	2	0.00
21/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	2036	2	2036	2	0.00
21/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	2049	2	2049	2	0.00
21/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	2024	2	2024	2	0.00
21/10/2022	R186 On 02-November-23			Bond Future	9.90	105.7174	9.9029	105.7174	0.00
21/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	2809	3	2809	3	0.00
21/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1222	1	1222	1	0.00
21/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1234	1	1234	1	0.00
21/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1246	1	1246	1	0.00
21/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	964	1	964	1	1,715.00
21/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2594	2	2594	2	0.00
21/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2608	3	2608	3	0.00
21/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2990	3	2990	3	0.00
21/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2623	3	2623	3	0.00
21/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1447	1	1447	1	1,715.00
21/10/2022	R197 On 03-November-22			Bond Future	335.45	335.3171	335.4463	335.3171	127.00
21/10/2022	R197 On 02-February-23			Bond Future	332.80	332.6772	332.8018	332.6772	724.00
21/10/2022	R197 On 04-May-23			Bond Future	339.66	339.5404	339.6645	339.5404	0.00
21/10/2022	R197 On 03-August-23			Bond Future	337.63	337.5088	337.6337	337.5088	0.00
21/10/2022	R197 On 02-November-23			Bond Future	344.68	344.5573	344.6847	344.5573	0.00
21/10/2022	R202 On 03-November-22			Bond Future	241.68	240.2956	241.6791	240.2956	5,616.00
21/10/2022	R202 On 02-February-23			Bond Future	241.46	240.0553	241.4599	240.0553	6,658.00
21/10/2022	R202 On 04-May-23			Bond Future	246.44	245.0072	246.4382	245.0072	0.00
21/10/2022	R202 On 03-August-23			Bond Future	246.74	245.2754	246.7352	245.2754	0.00
21/10/2022	R202 On 02-November-23			Bond Future	251.89	250.3974	251.8877	250.3974	0.00
21/10/2022	R209 On 03-November-22			Bond Future	11.86	63.8420	11.8593	63.8420	15,753.00
21/10/2022	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
21/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	161	0	161	0	1,136.00
21/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	4	0	4	0	0.00
21/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	1	0	1	0	1,136.00
21/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	4	0	4	0	0.00
21/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	5	0	5	0	0.00
21/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
21/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	1133	1	1133	1	0.00
21/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	5	0	5	0	0.00
21/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	4148	4	4148	4	0.00
21/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	6994	7	6994	7	0.00
21/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	4828	4	4828	4	0.00
21/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	467	0	467	0	3,250.00
21/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	12852	12	12852	12	0.00
21/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	14421	14	14421	14	0.00
21/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	4200	4	4200	4	0.00
21/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	4304	4	4304	4	5,000.00
21/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	4252	4	4252	4	0.00
21/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1910	2	1910	2	0.00
21/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	9841	9	9841	9	6,000.00
21/10/2022	R209 On 02-February-23			Bond Future	12.00	65.0190	12.0046	65.0190	24,565.00
21/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	354	0	354	0	0.00
21/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	346	0	346	0	0.00
21/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	339	0	339	0	0.00
21/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	6379	6	6379	6	0.00
21/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	6471	6	6471	6	0.00
21/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	6425	6	6425	6	0.00
21/10/2022	R209 On 04-May-23			Bond Future	12.13	63.1925	12.1291	63.1925	3,450.00
21/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1137	1	1137	1	0.00
21/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4074	4	4074	4	0.00
21/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	993	1	993	1	0.00
21/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1110	1	1110	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
21/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1123	1	1123	1	0.00
21/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	272	0	272	0	8,500.00
21/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	11283	11	11283	11	0.00
21/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	6134	6	6134	6	0.00
21/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	6172	6	6172	6	0.00
21/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	6521	6	6521	6	11,000.00
21/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2397	2	2397	2	8,500.00
21/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	6096	6	6096	6	0.00
21/10/2022	R209 On 03-August-23			Bond Future	12.25	64.4963	12.2540	64.4963	0.00
21/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	2851	3	2851	3	0.00
21/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	2829	3	2829	3	0.00
21/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	2808	3	2808	3	0.00
21/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	4252	4	4252	4	0.00
21/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	4302	4	4302	4	0.00
21/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	4277	4	4277	4	0.00
21/10/2022	R209 On 02-November-23			Bond Future	12.38	62.6774	12.3847	62.6774	0.00
21/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1408	2	1408	2	0.00
21/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1394	2	1394	2	0.00
21/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1380	2	1380	2	0.00
21/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	6348	6	6348	6	0.00
21/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	6312	6	6312	6	0.00
21/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	6277	6	6277	6	0.00
21/10/2022	R210 On 03-November-22			Bond Future	222.24	223.7118	222.2432	223.7118	103.00
21/10/2022	R210 On 02-February-23			Bond Future	226.39	227.8917	226.3911	227.8917	372.00
21/10/2022	R210 On 04-May-23			Bond Future	227.97	229.5060	227.9724	229.5060	0.00
21/10/2022	R210 On 03-August-23			Bond Future	232.72	234.2898	232.7235	234.2898	0.00
21/10/2022	R210 On 02-November-23			Bond Future	234.40	235.9987	234.3995	235.9987	0.00
21/10/2022	R213 On 03-November-22			Bond Future	11.41	78.4276	11.4148	78.4276	33,027.00
21/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
21/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
21/10/2022	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
21/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
21/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	4833	4	4833	4	200.00
21/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	4737	4	4737	4	0.00
21/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	4785	4	4785	4	0.00
21/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	10769	10	10769	10	0.00
21/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	5705	5	5705	5	476.00
21/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	6737	6	6737	6	200.00
21/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	4689	4	4689	4	0.00
21/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	7434	7	7434	7	476.00
21/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	11086	11	11086	11	0.00
21/10/2022	R213 On 02-February-23			Bond Future	11.59	79.8735	11.5919	79.8735	31,822.00
21/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	371	0	371	0	912.00
21/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	248	0	248	0	0.00
21/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	243	0	243	0	0.00
21/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	30	0	30	0	476.00
21/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	252	0	252	0	0.00
21/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	318	0	318	0	0.00
21/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	3702	4	3702	4	0.00
21/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	170	0	170	0	0.00
21/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	1128	1	1128	1	912.00
21/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	6490	6	6490	6	0.00
21/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	5617	5	5617	5	0.00
21/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	5942	6	5942	6	476.00
21/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	11546	11	11546	11	0.00
21/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	7425	7	7425	7	476.00
21/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	6534	6	6534	6	0.00
21/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	6447	6	6447	6	0.00
21/10/2022	R213 On 04-May-23			Bond Future	11.74	77.9493	11.7361	77.9493	0.00
21/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1033	1	1033	1	0.00
21/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1021	1	1021	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
21/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1045	1	1045	1	0.00
21/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	5355	5	5355	5	0.00
21/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	5422	5	5422	5	0.00
21/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	5389	5	5389	5	0.00
21/10/2022	R213 On 03-August-23			Bond Future	11.89	79.5571	11.8857	79.5571	0.00
21/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	2534	3	2534	3	0.00
21/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	2515	3	2515	3	0.00
21/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	2554	3	2554	3	0.00
21/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	3637	3	3637	3	0.00
21/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	3659	3	3659	3	0.00
21/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	3615	3	3615	3	0.00
21/10/2022	R213 On 02-November-23			Bond Future	12.05	77.6475	12.0503	77.6475	0.00
21/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1319	1	1319	1	0.00
21/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1306	1	1306	1	0.00
21/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1333	1	1333	1	0.00
21/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	5132	5	5132	5	0.00
21/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	5190	5	5190	5	0.00
21/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	5161	5	5161	5	0.00
21/10/2022	R214 On 03-November-22			Bond Future	11.94	61.4568	11.9382	61.4568	15,325.00
21/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	42	0	42	0	0.00
21/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	45	0	45	0	0.00
21/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	39	0	39	0	0.00
21/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	3025	3	3025	3	0.00
21/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	3075	3	3075	3	0.00
21/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	3126	3	3126	3	0.00
21/10/2022	R214 On 02-February-23			Bond Future	12.08	62.5899	12.0771	62.5899	71,030.00
21/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	1691	2	1691	2	1,600.00
21/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	549	1	549	1	0.00
21/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	559	1	559	1	1,600.00
21/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	528	1	528	1	0.00
21/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	538	1	538	1	0.00
21/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	5722	5	5722	5	0.00
21/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	5767	5	5767	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
21/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	5677	5	5677	5	0.00
21/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	3064	3	3064	3	0.00
21/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	5632	5	5632	5	0.00
21/10/2022	R214 On 04-May-23			Bond Future	12.19	60.5671	12.1900	60.5671	0.00
21/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1527	2	1527	2	0.00
21/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1511	2	1511	2	0.00
21/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1494	2	1494	2	0.00
21/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	5697	5	5697	5	0.00
21/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	5660	5	5660	5	0.00
21/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	5624	5	5624	5	0.00
21/10/2022	R214 On 03-August-23			Bond Future	12.30	61.8165	12.3047	61.8165	0.00
21/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3355	4	3355	4	0.00
21/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3331	4	3331	4	0.00
21/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3307	3	3307	3	0.00
21/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	4094	4	4094	4	0.00
21/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	4069	4	4069	4	0.00
21/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	4045	4	4045	4	0.00
21/10/2022	R214 On 02-November-23			Bond Future	12.43	59.7942	12.4264	59.7942	0.00
21/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	1870	2	1870	2	0.00
21/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	1838	2	1838	2	0.00
21/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	1854	2	1854	2	0.00
21/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	6638	6	6638	6	0.00
21/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	6674	6	6674	6	0.00
21/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	6601	6	6601	6	0.00
21/10/2022	R248 On 03-November-22			Bond Future	11.95	76.7181	11.9526	76.7181	84,671.00
21/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	33	0	33	0	874.00
21/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	36	0	36	0	0.00
21/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	822	1	822	1	0.00
21/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
21/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	0.00
21/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	38	0	38	0	0.00
21/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	15	0	15	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
21/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	4904	4	4904	4	0.00
21/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	4240	4	4240	4	0.00
21/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	4175	4	4175	4	0.00
21/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	8457	8	8457	8	0.00
21/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	9204	9	9204	9	0.00
21/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	1146	1	1146	1	0.00
21/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	13937	13	13937	13	0.00
21/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	4111	4	4111	4	0.00
21/10/2022	R248 On 02-February-23			Bond Future	12.09	78.1694	12.0870	78.1694	240,754.00
21/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	682	1	682	1	0.00
21/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	631	1	631	1	0.00
21/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	643	1	643	1	0.00
21/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	159	0	159	0	0.00
21/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	656	1	656	1	0.00
21/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	1822	2	1822	2	2,542.00
21/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	559	1	559	1	2,542.00
21/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	7653	7	7653	7	0.00
21/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	4218	4	4218	4	0.00
21/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	7188	7	7188	7	0.00
21/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	7075	7	7075	7	0.00
21/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	11696	11	11696	11	0.00
21/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	7245	7	7245	7	0.00
21/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	7303	7	7303	7	0.00
21/10/2022	R248 On 04-May-23			Bond Future	12.20	75.3032	12.2043	75.3032	10,943.00
21/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	1771	2	1771	2	0.00
21/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	1791	2	1791	2	0.00
21/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	1812	2	1812	2	0.00
21/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	7193	7	7193	7	0.00
21/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	7240	7	7240	7	0.00
21/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	7287	7	7287	7	0.00
21/10/2022	R248 On 03-August-23			Bond Future	12.33	76.8190	12.3269	76.8190	0.00
21/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	3850	4	3850	4	0.00
21/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	3879	4	3879	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
21/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	3908	4	3908	4	0.00
21/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	5188	5	5188	5	0.00
21/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	5219	5	5219	5	0.00
21/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	5250	5	5250	5	0.00
21/10/2022	R248 On 02-November-23			Bond Future	12.45	73.9840	12.4469	73.9840	13,000.00
21/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2042	2	2042	2	0.00
21/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2003	2	2003	2	0.00
21/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2023	2	2023	2	0.00
21/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	7899	8	7899	8	0.00
21/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	7991	8	7991	8	0.00
21/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	7945	8	7945	8	0.00