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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
24/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	2025 On 03-November-22			Bond Future	165.34	165.3857	165.3438	165.3857	1,554.00
24/10/2022	2025 On 02-February-23			Bond Future	166.72	166.7680	166.7221	166.7680	5,751.00
24/10/2022	2025 On 04-May-23			Bond Future	170.16	170.2067	170.1582	170.2067	0.00
24/10/2022	2025 On 03-August-23			Bond Future	171.95	172.0010	171.9520	172.0010	0.00
24/10/2022	2025 On 02-November-23			Bond Future	175.54	175.5927	175.5426	175.5927	0.00
24/10/2022	2029 On 03-November-22			Bond Future	116.37	116.8701	116.3688	116.8701	912.00
24/10/2022	2029 On 02-February-23			Bond Future	118.54	119.0514	118.5383	119.0514	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
24/10/2022	2029 On 04-May-23			Bond Future	119.69	120.2101	119.6856	120.2101	0.00
24/10/2022	2029 On 03-August-23			Bond Future	122.18	122.7152	122.1795	122.7152	0.00
24/10/2022	2029 On 02-November-23			Bond Future	123.40	123.9411	123.3951	123.9411	0.00
24/10/2022	2030 On 03-November-22			Bond Future	11.08	87.2532	11.0778	87.2532	45,939.00
24/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
24/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
24/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	0	0	0	0	500.00
24/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	2219	2	2219	2	0.00
24/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
24/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
24/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	4449	4	4449	4	0.00
24/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	3981	4	3981	4	0.00
24/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	6354	6	6354	6	0.00
24/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	86	0	86	0	500.00
24/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	4496	4	4496	4	0.00
24/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	4543	4	4543	4	0.00
24/10/2022	2030 On 02-February-23			Bond Future	11.25	84.8544	11.2531	84.8544	86,732.00
24/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	2672	3	2672	3	5,000.00
24/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	1655	2	1655	2	0.00
24/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	1738	2	1738	2	0.00
24/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	283	0	283	0	0.00
24/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	208	0	208	0	388.00
24/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	29	0	29	0	102.00
24/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	53	0	53	0	388.00
24/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	251	0	251	0	0.00
24/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	194	0	194	0	0.00
24/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	2168	2	2168	2	5,000.00
24/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	273	0	273	0	0.00
24/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	277	0	277	0	0.00
24/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	198	0	198	0	0.00
24/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	67	0	67	0	0.00
24/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	50	0	50	0	0.00
24/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	155	0	155	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
24/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	7312	7	7312	7	102.00
24/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	11318	11	11318	11	0.00
24/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	10198	10	10198	10	0.00
24/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	10005	10	10005	10	0.00
24/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	9432	9	9432	9	0.00
24/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	6096	6	6096	6	102.00
24/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	5803	6	5803	6	0.00
24/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1755	2	1755	2	0.00
24/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	2136	2	2136	2	388.00
24/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	6739	7	6739	7	0.00
24/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	6566	6	6566	6	0.00
24/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	6696	7	6696	7	0.00
24/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	5886	6	5886	6	0.00
24/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	5844	6	5844	6	0.00
24/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	2225	2	2225	2	0.00
24/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1418	1	1418	1	0.00
24/10/2022	2030 On 04-May-23			Bond Future	11.41	86.5867	11.4058	86.5867	0.00
24/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	5705	6	5705	6	0.00
24/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	3076	3	3076	3	0.00
24/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	4167	4	4167	4	0.00
24/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	5494	6	5494	6	0.00
24/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1080	1	1080	1	0.00
24/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1220	1	1220	1	350.00
24/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	358	0	358	0	150.00
24/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	2434	3	2434	3	0.00
24/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	940	1	940	1	479.00
24/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1055	1	1055	1	0.00
24/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1068	1	1068	1	0.00
24/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	398	0	398	0	479.00
24/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	453	0	453	0	388.00
24/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	172	0	172	0	388.00
24/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	582	1	582	1	1,080.00
24/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	6662	7	6662	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	10772	11	10772	11	0.00
24/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	8361	8	8361	8	0.00
24/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	7534	7	7534	7	0.00
24/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	7985	8	7985	8	0.00
24/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	4792	5	4792	5	0.00
24/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	4824	5	4824	5	0.00
24/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	5147	5	5147	5	0.00
24/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2707	3	2707	3	150.00
24/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	4422	4	4422	4	0.00
24/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	4761	5	4761	5	0.00
24/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	1116	1	1116	1	479.00
24/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1594	2	1594	2	1,080.00
24/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	2196	2	2196	2	388.00
24/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	1057	1	1057	1	350.00
24/10/2022	2030 On 03-August-23			Bond Future	11.57	84.3650	11.5688	84.3650	0.00
24/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	5555	6	5555	6	0.00
24/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	2538	3	2538	3	0.00
24/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	6406	7	6406	7	0.00
24/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	2498	3	2498	3	0.00
24/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	2518	3	2518	3	0.00
24/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1047	1	1047	1	1,012.00
24/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1345	1	1345	1	350.00
24/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	5129	5	5129	5	0.00
24/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	3380	3	3380	3	0.00
24/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	3421	3	3421	3	0.00
24/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	1319	1	1319	1	350.00
24/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	5897	6	5897	6	0.00
24/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1589	2	1589	2	1,012.00
24/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	3400	3	3400	3	0.00
24/10/2022	2030 On 02-November-23			Bond Future	11.73	86.1090	11.7315	86.1090	0.00
24/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1224	1	1224	1	0.00
24/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1212	1	1212	1	0.00
24/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1199	1	1199	1	0.00

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24/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4912	5	4912	5	0.00
24/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	4884	5	4884	5	0.00
24/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	4855	5	4855	5	0.00
24/10/2022	2032 On 03-November-22			Bond Future	11.55	82.3490	11.5466	82.3490	113,087.00
24/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
24/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
24/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	703	1	703	1	0.00
24/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	3618	4	3618	4	0.00
24/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	0	0	0	0	0.00
24/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	0	0	0	0	750.00
24/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	470	1	470	1	0.00
24/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
24/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	0	0	0	0	0.00
24/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	0	0	0	0	0.00
24/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
24/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
24/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
24/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
24/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	8552	8	8552	8	0.00
24/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	7493	7	7493	7	454.00
24/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	7218	7	7218	7	180.00
24/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	11770	12	11770	12	0.00
24/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	11185	11	11185	11	0.00
24/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	5051	5	5051	5	180.00
24/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	12065	12	12065	12	0.00
24/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	5425	5	5425	5	454.00
24/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	6943	7	6943	7	0.00
24/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	947	1	947	1	7,500.00
24/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	4468	4	4468	4	0.00
24/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	4521	4	4521	4	0.00
24/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	25	0	25	0	750.00
24/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	687	1	687	1	500.00
24/10/2022	2032 On 02-February-23			Bond Future	11.72	83.8655	11.7183	83.8655	111,917.00

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24/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	2598	3	2598	3	0.00
24/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	5519	6	5519	6	0.00
24/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	270	0	270	0	0.00
24/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	275	0	275	0	0.00
24/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	176	0	176	0	0.00
24/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	25	0	25	0	454.00
24/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	2205	2	2205	2	0.00
24/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	281	0	281	0	0.00
24/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	337	0	337	0	0.00
24/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	474	1	474	1	750.00
24/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	199	0	199	0	500.00
24/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	38	0	38	0	500.00
24/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	107	0	107	0	750.00
24/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	9371	9	9371	9	0.00
24/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	11836	12	11836	12	0.00
24/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	7823	8	7823	8	0.00
24/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	5712	6	5712	6	0.00
24/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	6466	6	6466	6	454.00
24/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	6940	7	6940	7	0.00
24/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	2340	2	2340	2	0.00
24/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	12747	13	12747	13	0.00
24/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	8125	8	8125	8	454.00
24/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	6988	7	6988	7	0.00
24/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	7036	7	7036	7	0.00
24/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	771	1	771	1	750.00
24/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	2018	2	2018	2	500.00
24/10/2022	2032 On 04-May-23			Bond Future	11.87	81.4139	11.8655	81.4139	66,353.00
24/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	857	1	857	1	400.00
24/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1165	1	1165	1	0.00
24/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1178	1	1178	1	0.00
24/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1192	1	1192	1	0.00
24/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2005	2	2005	2	400.00
24/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	7918	8	7918	8	0.00

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24/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	1024	1	1024	1	400.00
24/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	5932	6	5932	6	0.00
24/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	5968	6	5968	6	0.00
24/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	6005	6	6005	6	0.00
24/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	6973	7	6973	7	0.00
24/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	4367	4	4367	4	0.00
24/10/2022	2032 On 03-August-23			Bond Future	12.02	83.0934	12.0152	83.0934	2,600.00
24/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	2870	3	2870	3	0.00
24/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	2892	3	2892	3	0.00
24/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	3217	3	3217	3	5,000.00
24/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	2915	3	2915	3	0.00
24/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	4044	4	4044	4	0.00
24/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	3745	4	3745	4	0.00
24/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	4068	4	4068	4	0.00
24/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	4092	4	4092	4	0.00
24/10/2022	2032 On 02-November-23			Bond Future	12.17	80.6502	12.1745	80.6502	0.00
24/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	1433	1	1433	1	0.00
24/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	1448	1	1448	1	0.00
24/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	1462	2	1462	2	0.00
24/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	5768	6	5768	6	0.00
24/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	5801	6	5801	6	0.00
24/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	5834	6	5834	6	0.00
24/10/2022	2033 On 03-November-22			Bond Future	110.60	110.2996	110.5980	110.2996	590.00
24/10/2022	2033 On 02-February-23			Bond Future	112.66	112.3582	112.6598	112.3582	6,990.00
24/10/2022	2033 On 04-May-23			Bond Future	113.60	113.2894	113.5964	113.2894	0.00
24/10/2022	2033 On 03-August-23			Bond Future	115.96	115.6503	115.9634	115.6503	0.00
24/10/2022	2033 On 02-November-23			Bond Future	116.96	116.6381	116.9585	116.6381	0.00
24/10/2022	2037 On 03-November-22			Bond Future	12.03	78.5791	12.0292	78.5791	24,981.00
24/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	7	0	7	0	0.00
24/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	9	0	9	0	0.00
24/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	8	0	8	0	0.00
24/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	4129	4	4129	4	0.00
24/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	4188	4	4188	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
24/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	4071	4	4071	4	0.00
24/10/2022	2037 On 02-February-23			Bond Future	12.19	75.7703	12.1867	75.7703	121,753.00
24/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	506	1	506	1	636.00
24/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	457	0	457	0	0.00
24/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2030	2	2030	2	0.00
24/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	439	0	439	0	0.00
24/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	448	0	448	0	0.00
24/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	7027	7	7027	7	0.00
24/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	7079	7	7079	7	0.00
24/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	6976	7	6976	7	0.00
24/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	6721	7	6721	7	0.00
24/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	3212	3	3212	3	636.00
24/10/2022	2037 On 04-May-23			Bond Future	12.33	77.3178	12.3254	77.3178	0.00
24/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2257	2	2257	2	400.00
24/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	957	1	957	1	400.00
24/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	8315	8	8315	8	0.00
24/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1374	1	1374	1	0.00
24/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1358	1	1358	1	0.00
24/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1342	1	1342	1	0.00
24/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	7073	7	7073	7	0.00
24/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	7030	7	7030	7	0.00
24/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	8305	8	8305	8	0.00
24/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1402	1	1402	1	400.00
24/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	6988	7	6988	7	0.00
24/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	5228	5	5228	5	0.00
24/10/2022	2037 On 03-August-23			Bond Future	12.47	74.6548	12.4705	74.6548	0.00
24/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	3234	3	3234	3	0.00
24/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3209	3	3209	3	0.00
24/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3184	3	3184	3	0.00
24/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	5035	5	5035	5	0.00
24/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	5006	5	5006	5	0.00
24/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4978	5	4978	5	0.00
24/10/2022	2037 On 02-November-23			Bond Future	12.61	76.1981	12.6114	76.1981	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
24/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	1657	2	1657	2	0.00
24/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	1641	2	1641	2	0.00
24/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	1673	2	1673	2	0.00
24/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	7351	7	7351	7	0.00
24/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	7310	7	7310	7	0.00
24/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	7270	7	7270	7	0.00
24/10/2022	2038 On 03-November-22			Bond Future	122.33	122.2720	122.3263	122.2720	1,300.00
24/10/2022	2038 On 02-February-23			Bond Future	122.69	122.6367	122.6894	122.6367	2,886.00
24/10/2022	2038 On 04-May-23			Bond Future	125.22	125.1660	125.2188	125.1660	1,718.00
24/10/2022	2038 On 03-August-23			Bond Future	125.86	125.8028	125.8574	125.8028	0.00
24/10/2022	2038 On 02-November-23			Bond Future	128.49	128.4299	128.4857	128.4299	0.00
24/10/2022	2040 On 03-November-22			Bond Future	12.07	80.4428	12.0683	80.4428	13,035.00
24/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
24/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	29	0	29	0	0.00
24/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
24/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	13	0	13	0	0.00
24/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
24/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	4	0	4	0	1,467.00
24/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
24/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	626	1	626	1	0.00
24/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	2713	3	2713	3	0.00
24/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	11	0	11	0	0.00
24/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	12	0	12	0	0.00
24/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	1	0	1	0	1,078.00
24/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	5414	5	5414	5	0.00
24/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	4063	4	4063	4	0.00
24/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	1031	1	1031	1	0.00
24/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	9504	9	9504	9	0.00
24/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	4764	5	4764	5	0.00
24/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	8106	8	8106	8	0.00
24/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	8801	9	8801	9	0.00
24/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	3506	3	3506	3	0.00
24/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	114	0	114	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
24/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	4189	4	4189	4	0.00
24/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	4126	4	4126	4	0.00
24/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	13157	13	13157	13	0.00
24/10/2022	2040 On 02-February-23			Bond Future	12.22	77.4179	12.2196	77.4179	115,757.00
24/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	2384	2	2384	2	0.00
24/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	513	1	513	1	0.00
24/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	523	1	523	1	0.00
24/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	71	0	71	0	388.00
24/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	65	0	65	0	0.00
24/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	2892	3	2892	3	0.00
24/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	2986	3	2986	3	0.00
24/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	534	1	534	1	0.00
24/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	614	1	614	1	621.00
24/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	363	0	363	0	0.00
24/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	385	0	385	0	388.00
24/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	8255	8	8255	8	0.00
24/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	6956	7	6956	7	0.00
24/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	3258	3	3258	3	621.00
24/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	7337	7	7337	7	0.00
24/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2695	3	2695	3	388.00
24/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2774	3	2774	3	0.00
24/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	13454	13	13454	13	0.00
24/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	13237	13	13237	13	0.00
24/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	8436	8	8436	8	0.00
24/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	7392	7	7392	7	0.00
24/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	7448	7	7448	7	0.00
24/10/2022	2040 On 04-May-23			Bond Future	12.35	78.9992	12.3526	78.9992	0.00
24/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	7664	8	7664	8	0.00
24/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	1568	2	1568	2	0.00
24/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	1679	2	1679	2	486.00
24/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	683	1	683	1	486.00
24/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	869	1	869	1	388.00
24/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	1550	2	1550	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
24/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	307	0	307	0	388.00
24/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	5245	5	5245	5	0.00
24/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	1586	2	1586	2	0.00
24/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	7127	7	7127	7	0.00
24/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	10857	11	10857	11	0.00
24/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2877	3	2877	3	388.00
24/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1811	2	1811	2	486.00
24/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	14484	14	14484	14	0.00
24/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	7218	7	7218	7	0.00
24/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	9746	10	9746	10	0.00
24/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	6904	7	6904	7	0.00
24/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	7172	7	7172	7	0.00
24/10/2022	2040 On 03-August-23			Bond Future	12.49	76.1205	12.4913	76.1205	0.00
24/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	3687	4	3687	4	0.00
24/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	3660	4	3660	4	0.00
24/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	3715	4	3715	4	0.00
24/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	5194	5	5194	5	0.00
24/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	5254	5	5254	5	0.00
24/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	5224	5	5224	5	0.00
24/10/2022	2040 On 02-November-23			Bond Future	12.63	77.6941	12.6256	77.6941	0.00
24/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2024	2	2024	2	0.00
24/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2005	2	2005	2	0.00
24/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	1987	2	1987	2	0.00
24/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	8074	8	8074	8	0.00
24/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	7987	8	7987	8	0.00
24/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	8030	8	8030	8	0.00
24/10/2022	2044 On 03-November-22			Bond Future	12.04	77.4019	12.0420	77.4019	44,236.00
24/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	16	0	16	0	0.00
24/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	18	0	18	0	0.00
24/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
24/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
24/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
24/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	20	0	20	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
24/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	7	0	7	0	1,647.00
24/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	4684	5	4684	5	0.00
24/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	4037	4	4037	4	0.00
24/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	3973	4	3973	4	0.00
24/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	8111	8	8111	8	0.00
24/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	9553	9	9553	9	0.00
24/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	13343	13	13343	13	0.00
24/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	4100	4	4100	4	0.00
24/10/2022	2044 On 02-February-23			Bond Future	12.18	74.4462	12.1846	74.4462	82,204.00
24/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	619	1	619	1	0.00
24/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	669	1	669	1	1,300.00
24/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	2308	2	2308	2	0.00
24/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2036	2	2036	2	1,300.00
24/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	595	1	595	1	0.00
24/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	607	1	607	1	0.00
24/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	7124	7	7124	7	0.00
24/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	7179	7	7179	7	0.00
24/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3738	4	3738	4	0.00
24/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	3405	3	3405	3	4,000.00
24/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	6849	7	6849	7	0.00
24/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	7068	7	7068	7	0.00
24/10/2022	2044 On 04-May-23			Bond Future	12.31	75.9669	12.3094	75.9669	0.00
24/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	3805	4	3805	4	0.00
24/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	2431	3	2431	3	0.00
24/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3080	3	3080	3	0.00
24/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	1729	2	1729	2	0.00
24/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	1710	2	1710	2	0.00
24/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	1690	2	1690	2	0.00
24/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	7202	7	7202	7	0.00
24/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	7156	7	7156	7	0.00
24/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	5780	6	5780	6	4,115.00
24/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	7111	7	7111	7	0.00
24/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4902	5	4902	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
24/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	4149	4	4149	4	1,500.00
24/10/2022	2044 On 03-August-23			Bond Future	12.44	73.1509	12.4393	73.1509	0.00
24/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	3762	4	3762	4	0.00
24/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	3706	4	3706	4	0.00
24/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	3734	4	3734	4	0.00
24/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	5344	5	5344	5	0.00
24/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	5376	5	5376	5	0.00
24/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	5313	5	5313	5	0.00
24/10/2022	2044 On 02-November-23			Bond Future	12.56	74.6631	12.5645	74.6631	0.00
24/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2326	2	2326	2	0.00
24/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2346	2	2346	2	0.00
24/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2366	2	2366	2	0.00
24/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	8278	8	8278	8	0.00
24/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	8322	8	8322	8	0.00
24/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	8366	8	8366	8	0.00
24/10/2022	2046 On 03-November-22			Bond Future	106.46	106.4133	106.4607	106.4133	2,360.00
24/10/2022	2046 On 02-February-23			Bond Future	108.45	108.3994	108.4454	108.3994	11,674.00
24/10/2022	2046 On 04-May-23			Bond Future	108.65	108.5987	108.6451	108.5987	5,677.00
24/10/2022	2046 On 03-August-23			Bond Future	110.91	110.8623	110.9094	110.8623	0.00
24/10/2022	2046 On 02-November-23			Bond Future	111.13	111.0771	111.1266	111.0771	0.00
24/10/2022	2050 On 03-November-22			Bond Future	108.79	108.3613	108.7870	108.3613	1,543.00
24/10/2022	2050 On 02-February-23			Bond Future	108.68	108.2471	108.6786	108.2471	8,333.00
24/10/2022	2050 On 04-May-23			Bond Future	110.92	110.4795	110.9188	110.4795	3,582.00
24/10/2022	2050 On 03-August-23			Bond Future	111.04	110.5894	111.0386	110.5894	0.00
24/10/2022	2050 On 02-November-23			Bond Future	113.36	112.8990	113.3574	112.8990	0.00
24/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	AL37 On 03-November-22			Index Future	820.94	821.1440	820.9400	821.1440	0.00
24/10/2022	AL37 On 02-February-23			Index Future	836.01	836.2660	836.0060	836.2660	0.00
24/10/2022	AL37 On 04-May-23			Index Future	853.01	853.3020	853.0140	853.3020	0.00
24/10/2022	AL37 On 03-August-23			Index Future	870.58	870.8850	870.5840	870.8850	0.00
24/10/2022	AL37 On 02-November-23			Index Future	888.57	888.8790	888.5700	888.8790	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
24/10/2022	AL7T On 03-November-22			Index Future	923.75	924.7090	923.7510	924.7090	0.00
24/10/2022	AL7T On 02-February-23			Index Future	940.71	941.7380	940.7050	941.7380	0.00
24/10/2022	AL7T On 04-May-23			Index Future	959.84	960.9230	959.8420	960.9230	0.00
24/10/2022	AL7T On 03-August-23			Index Future	979.61	980.7240	979.6130	980.7240	0.00
24/10/2022	AL7T On 02-November-23			Index Future	999.85	1000.9870	999.8520	1000.9870	0.00
24/10/2022	ALBI On 03-November-22			Index Future	811.55	812.2850	811.5500	812.2850	106.00
24/10/2022	ALBI On 02-February-23			Index Future	826.44	827.2430	826.4440	827.2430	18.00
24/10/2022	ALBI On 04-May-23			Index Future	843.26	844.0960	843.2570	844.0960	0.00
24/10/2022	ALBI On 03-August-23			Index Future	860.63	861.4900	860.6270	861.4900	0.00
24/10/2022	ALBI On 02-November-23			Index Future	878.41	879.2890	878.4070	879.2890	0.00
24/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	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
24/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2022	ES33 On 03-November-22			Bond Future	12.83	70.4242	12.8311	70.4242	0.00
24/10/2022	ES33 On 02-February-23			Bond Future	13.04	71.7386	13.0405	71.7386	350.00
24/10/2022	ES33 On 04-May-23			Bond Future	13.22	69.4227	13.2231	69.4227	0.00
24/10/2022	ES33 On 03-August-23			Bond Future	13.41	70.8705	13.4096	70.8705	0.00
24/10/2022	ES33 On 02-November-23			Bond Future	13.61	68.5552	13.6088	68.5552	0.00
24/10/2022	ES42 On 03-November-22			Bond Future	13.02	68.6646	13.0220	68.6646	0.00
24/10/2022	ES42 On 02-February-23			Bond Future	13.20	69.9462	13.2033	69.9462	4,715.00
24/10/2022	ES42 On 04-May-23			Bond Future	13.37	67.1250	13.3687	67.1250	0.00
24/10/2022	ES42 On 03-August-23			Bond Future	13.53	68.5256	13.5321	68.5256	0.00
24/10/2022	ES42 On 02-November-23			Bond Future	13.71	65.6943	13.7064	65.6943	0.00
24/10/2022	GOVI On 03-November-22			GOVI	799.91	800.6400	799.9100	800.6400	48.00
24/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
24/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
24/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
24/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	205000	20	205000	20	0.00
24/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	205100	20	205100	20	0.00
24/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	205200	20	205200	20	0.00
24/10/2022	GOVI On 02-February-23			GOVI	814.59	815.3840	814.5900	815.3840	818.00
24/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
24/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
24/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
24/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	362400	35	362400	35	0.00
24/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	362300	35	362300	35	0.00
24/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	362500	35	362500	35	0.00
24/10/2022	GOVI On 04-May-23			GOVI	831.16	831.9950	831.1620	831.9950	0.00
24/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
24/10/2022	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
24/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
24/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	216980	21	216980	21	0.00
24/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	217080	21	217080	21	0.00
24/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	217180	21	217180	21	0.00
24/10/2022	GOVI On 03-August-23			GOVI	848.28	849.1400	848.2830	849.1400	0.00
24/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	110530	12	110530	12	0.00
24/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	110730	12	110730	12	0.00
24/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	110630	12	110630	12	0.00
24/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
24/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
24/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
24/10/2022	GOVI On 02-November-23			GOVI	865.81	866.6840	865.8080	866.6840	0.00
24/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
24/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
24/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
24/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	200020	19	200020	19	0.00
24/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	200120	19	200120	19	0.00
24/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	199920	19	199920	19	0.00
24/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/10/2022	IGOV On 03-November-22			Index Future	310.56	310.1430	310.5610	310.1430	17.00
24/10/2022	IGOV On 02-February-23			Index Future	316.34	315.9310	316.3380	315.9310	684.00
24/10/2022	IGOV On 04-May-23			Index Future	322.85	322.4430	322.8490	322.4430	16.00
24/10/2022	IGOV On 03-August-23			Index Future	329.57	329.1610	329.5730	329.1610	0.00
24/10/2022	IGOV On 02-November-23			Index Future	336.45	336.0340	336.4540	336.0340	0.00
24/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
24/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
24/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
24/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
24/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/10/2022	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
24/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.60	93.4050	6.5950	93.4050	0.00
24/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.33	92.6750	7.3250	92.6750	68.00
24/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
24/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
24/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.93	92.0750	7.9250	92.0750	0.00
24/10/2022	JBAF On 19-April-23			Jibar Tradeable Future	8.15	91.8500	8.1500	91.8500	0.00
24/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
24/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.47	91.5350	8.4650	91.5350	75.00
24/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.53	91.4750	8.5250	91.4750	272.00
24/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.60	91.4000	8.6000	91.4000	0.00
24/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.51	91.4900	8.5100	91.4900	0.00
24/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.58	91.4350	8.5750	91.4350	0.00
24/10/2022	R023 On 03-November-22			Bond Future	7.30	101.5994	7.3043	101.5994	8,432.00
24/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	319	0	319	0	0.00
24/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	322	0	322	0	0.00
24/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	316	0	316	0	0.00
24/10/2022	R035 On 03-November-22			Bond Future	11.90	82.5438	11.8959	82.5438	19,424.00
24/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
24/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
24/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	4	0	4	0	0.00
24/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	5	0	5	0	0.00
24/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	0	0	0	0	0.00

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24/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	5	0	5	0	0.00
24/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	4147	4	4147	4	0.00
24/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	1	0	1	0	0.00
24/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	2	0	2	0	976.00
24/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	5186	5	5186	5	582.00
24/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	15	0	15	0	976.00
24/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	4241	4	4241	4	0.00
24/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	7751	8	7751	8	582.00
24/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	4299	4	4299	4	0.00
24/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	4829	5	4829	5	0.00
24/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	4358	4	4358	4	0.00
24/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	9459	9	9459	9	0.00
24/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	12610	12	12610	12	0.00
24/10/2022	R035 On 02-February-23			Bond Future	12.07	84.0639	12.0653	84.0639	168,408.00
24/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	2369	2	2369	2	0.00
24/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	6651	7	6651	7	0.00
24/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	580	1	580	1	976.00
24/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	591	1	591	1	0.00
24/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	395	0	395	0	0.00
24/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	404	0	404	0	0.00
24/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	117	0	117	0	976.00
24/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	248	0	248	0	388.00
24/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	2261	2	2261	2	0.00
24/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	412	0	412	0	0.00
24/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	259	0	259	0	0.00
24/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	228	0	228	0	0.00
24/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	33	0	33	0	582.00
24/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	37	0	37	0	0.00
24/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	41	0	41	0	388.00
24/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	12989	13	12989	13	0.00
24/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	13511	13	13511	13	0.00
24/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	8644	9	8644	9	0.00
24/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	8417	8	8417	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
24/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	8305	8	8305	8	582.00
24/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	10409	10	10409	10	0.00
24/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	7125	7	7125	7	0.00
24/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	807	1	807	1	976.00
24/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	13249	13	13249	13	0.00
24/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	7177	7	7177	7	0.00
24/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	7228	7	7228	7	0.00
24/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	6234	6	6234	6	582.00
24/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	6282	6	6282	6	0.00
24/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2827	3	2827	3	388.00
24/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2935	3	2935	3	0.00
24/10/2022	R035 On 04-May-23			Bond Future	12.20	81.2728	12.2044	81.2728	0.00
24/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1350	1	1350	1	0.00
24/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	498	1	498	1	491.00
24/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	216	0	216	0	388.00
24/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	4296	4	4296	4	0.00
24/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	6681	7	6681	7	0.00
24/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1271	1	1271	1	491.00
24/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1318	1	1318	1	0.00
24/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1334	1	1334	1	0.00
24/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	632	1	632	1	388.00
24/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	9715	10	9715	10	0.00
24/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1796	2	1796	2	491.00
24/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2973	3	2973	3	388.00
24/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	6756	7	6756	7	0.00
24/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	14049	14	14049	14	0.00
24/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	10690	11	10690	11	0.00
24/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	6966	7	6966	7	0.00
24/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	6840	7	6840	7	0.00
24/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	6798	7	6798	7	0.00
24/10/2022	R035 On 03-August-23			Bond Future	12.35	82.9492	12.3473	82.9492	0.00
24/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3095	3	3095	3	0.00
24/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3119	3	3119	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
24/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3143	3	3143	3	0.00
24/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4955	5	4955	5	0.00
24/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4984	5	4984	5	0.00
24/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	5012	5	5012	5	0.00
24/10/2022	R035 On 02-November-23			Bond Future	12.50	80.1578	12.5009	80.1578	0.00
24/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	1535	2	1535	2	0.00
24/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	1504	2	1504	2	0.00
24/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	1519	2	1519	2	0.00
24/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	7228	7	7228	7	0.00
24/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	7268	7	7268	7	0.00
24/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	7188	7	7188	7	0.00
24/10/2022	R186 On 03-November-22			Bond Future	9.41	107.6948	9.4084	107.6948	29,926.00
24/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
24/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	13	0	13	0	0.00
24/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	3031	3	3031	3	0.00
24/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1739	2	1739	2	4,310.00
24/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	3067	3	3067	3	0.00
24/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2996	3	2996	3	0.00
24/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	4140	4	4140	4	0.00
24/10/2022	R186 On 02-February-23			Bond Future	9.56	104.3778	9.5634	104.3778	66,056.00
24/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	212	0	212	0	0.00
24/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	208	0	208	0	0.00
24/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	204	0	204	0	0.00
24/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	4323	4	4323	4	0.00
24/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	4293	4	4293	4	0.00
24/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	4263	4	4263	4	0.00
24/10/2022	R186 On 04-May-23			Bond Future	9.67	106.5070	9.6743	106.5070	12,188.00
24/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	600	1	600	1	0.00
24/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	591	1	591	1	0.00
24/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	608	1	608	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
24/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	3208	3	3208	3	0.00
24/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	3231	3	3231	3	0.00
24/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	3185	3	3185	3	0.00
24/10/2022	R186 On 03-August-23			Bond Future	9.79	103.3971	9.7909	103.3971	0.00
24/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	1922	2	1922	2	0.00
24/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	1890	2	1890	2	0.00
24/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	1906	2	1906	2	0.00
24/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	2051	2	2051	2	0.00
24/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	2064	2	2064	2	0.00
24/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	2038	2	2038	2	0.00
24/10/2022	R186 On 02-November-23			Bond Future	9.92	105.5343	9.9222	105.5343	0.00
24/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	2770	3	2770	3	0.00
24/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1195	1	1195	1	0.00
24/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1207	1	1207	1	0.00
24/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1219	1	1219	1	0.00
24/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	941	1	941	1	1,715.00
24/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2618	3	2618	3	0.00
24/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2633	3	2633	3	0.00
24/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	3018	3	3018	3	0.00
24/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2648	3	2648	3	0.00
24/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1459	1	1459	1	1,715.00
24/10/2022	R197 On 03-November-22			Bond Future	335.22	335.4463	335.2204	335.4463	127.00
24/10/2022	R197 On 02-February-23			Bond Future	332.56	332.8018	332.5648	332.8018	724.00
24/10/2022	R197 On 04-May-23			Bond Future	339.42	339.6645	339.4194	339.6645	0.00
24/10/2022	R197 On 03-August-23			Bond Future	337.39	337.6337	337.3864	337.6337	0.00
24/10/2022	R197 On 02-November-23			Bond Future	344.43	344.6847	344.4321	344.6847	0.00
24/10/2022	R202 On 03-November-22			Bond Future	241.79	241.6791	241.7860	241.6791	5,616.00
24/10/2022	R202 On 02-February-23			Bond Future	241.56	241.4599	241.5638	241.4599	6,660.00
24/10/2022	R202 On 04-May-23			Bond Future	246.54	246.4382	246.5421	246.4382	0.00
24/10/2022	R202 On 03-August-23			Bond Future	246.84	246.7352	246.8425	246.7352	0.00
24/10/2022	R202 On 02-November-23			Bond Future	252.00	251.8877	251.9972	251.8877	0.00
24/10/2022	R209 On 03-November-22			Bond Future	11.88	63.4653	11.8826	63.4653	15,753.00
24/10/2022	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
24/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	94	0	94	0	1,136.00
24/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	1	0	1	0	0.00
24/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	1	0	1	0	0.00
24/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	0	0	0	0	1,136.00
24/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	1	0	1	0	0.00
24/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
24/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	975	1	975	1	0.00
24/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	1	0	1	0	0.00
24/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	4255	4	4255	4	0.00
24/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	7105	7	7105	7	0.00
24/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	4938	5	4938	5	0.00
24/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	419	0	419	0	3,250.00
24/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	12963	13	12963	13	0.00
24/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	14532	14	14532	14	0.00
24/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	4411	4	4411	4	5,000.00
24/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	4307	4	4307	4	0.00
24/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	4359	4	4359	4	0.00
24/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1954	2	1954	2	0.00
24/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	9952	10	9952	10	6,000.00
24/10/2022	R209 On 02-February-23			Bond Future	12.03	64.6340	12.0290	64.6340	24,565.00
24/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	322	0	322	0	0.00
24/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	315	0	315	0	0.00
24/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	308	0	308	0	0.00
24/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	6461	6	6461	6	0.00
24/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	6554	6	6554	6	0.00
24/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	6508	6	6508	6	0.00
24/10/2022	R209 On 04-May-23			Bond Future	12.15	62.7991	12.1545	62.7991	3,450.00
24/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1087	1	1087	1	0.00
24/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	947	1	947	1	0.00
24/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	3979	4	3979	4	0.00
24/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1061	1	1061	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
24/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1074	1	1074	1	0.00
24/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	253	0	253	0	8,500.00
24/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	11381	11	11381	11	0.00
24/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	6202	6	6202	6	0.00
24/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	6240	6	6240	6	0.00
24/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2419	2	2419	2	8,500.00
24/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	6592	7	6592	7	11,000.00
24/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	6164	6	6164	6	0.00
24/10/2022	R209 On 03-August-23			Bond Future	12.28	64.0946	12.2805	64.0946	0.00
24/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	2778	3	2778	3	0.00
24/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	2756	3	2756	3	0.00
24/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	2735	3	2735	3	0.00
24/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	4299	4	4299	4	0.00
24/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	4349	4	4349	4	0.00
24/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	4324	4	4324	4	0.00
24/10/2022	R209 On 02-November-23			Bond Future	12.41	62.2674	12.4122	62.2674	0.00
24/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1361	1	1361	1	0.00
24/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1347	1	1347	1	0.00
24/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1334	1	1334	1	0.00
24/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	6424	6	6424	6	0.00
24/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	6388	6	6388	6	0.00
24/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	6352	6	6352	6	0.00
24/10/2022	R210 On 03-November-22			Bond Future	222.33	222.2432	222.3338	222.2432	103.00
24/10/2022	R210 On 02-February-23			Bond Future	226.48	226.3911	226.4788	226.3911	372.00
24/10/2022	R210 On 04-May-23			Bond Future	228.06	227.9724	228.0605	227.9724	0.00
24/10/2022	R210 On 03-August-23			Bond Future	232.81	232.7235	232.8128	232.7235	0.00
24/10/2022	R210 On 02-November-23			Bond Future	234.49	234.3995	234.4929	234.3995	0.00
24/10/2022	R213 On 03-November-22			Bond Future	11.43	78.0110	11.4276	78.0110	33,027.00
24/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
24/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
24/10/2022	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
24/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
24/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	4890	5	4890	5	200.00
24/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	4794	5	4794	5	0.00
24/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	4842	5	4842	5	0.00
24/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	10826	11	10826	11	0.00
24/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	5762	6	5762	6	476.00
24/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	4746	5	4746	5	0.00
24/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	7491	7	7491	7	476.00
24/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	6794	7	6794	7	200.00
24/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	11143	11	11143	11	0.00
24/10/2022	R213 On 02-February-23			Bond Future	11.61	79.4476	11.6057	79.4476	31,822.00
24/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	346	0	346	0	912.00
24/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	228	0	228	0	0.00
24/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	26	0	26	0	476.00
24/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	224	0	224	0	0.00
24/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	233	0	233	0	0.00
24/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	296	0	296	0	0.00
24/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	3632	4	3632	4	0.00
24/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	156	0	156	0	0.00
24/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	1118	1	1118	1	912.00
24/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	6531	6	6531	6	0.00
24/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	5651	6	5651	6	0.00
24/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	5979	6	5979	6	476.00
24/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	6574	7	6574	7	0.00
24/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	11602	12	11602	12	0.00
24/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	7470	7	7470	7	476.00
24/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	6487	6	6487	6	0.00
24/10/2022	R213 On 04-May-23			Bond Future	11.75	77.5139	11.7507	77.5139	0.00
24/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1000	1	1000	1	0.00
24/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	988	1	988	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
24/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1011	1	1011	1	0.00
24/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	5383	5	5383	5	0.00
24/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	5451	5	5451	5	0.00
24/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	5417	5	5417	5	0.00
24/10/2022	R213 On 03-August-23			Bond Future	11.90	79.1125	11.9011	79.1125	0.00
24/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	2490	3	2490	3	0.00
24/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	2470	3	2470	3	0.00
24/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	2509	3	2509	3	0.00
24/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	3655	4	3655	4	0.00
24/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	3678	4	3678	4	0.00
24/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	3633	4	3633	4	0.00
24/10/2022	R213 On 02-November-23			Bond Future	12.07	77.1937	12.0664	77.1937	0.00
24/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1290	1	1290	1	0.00
24/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1277	1	1277	1	0.00
24/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1303	1	1303	1	0.00
24/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	5166	5	5166	5	0.00
24/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	5225	5	5225	5	0.00
24/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	5196	5	5196	5	0.00
24/10/2022	R214 On 03-November-22			Bond Future	11.96	61.1150	11.9565	61.1150	15,325.00
24/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	18	0	18	0	0.00
24/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	20	0	20	0	0.00
24/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	17	0	17	0	0.00
24/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	3090	3	3090	3	0.00
24/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	3142	3	3142	3	0.00
24/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	3194	3	3194	3	0.00
24/10/2022	R214 On 02-February-23			Bond Future	12.10	62.2405	12.0963	62.2405	71,030.00
24/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	1619	2	1619	2	1,600.00
24/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	510	1	510	1	0.00
24/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	520	1	520	1	1,600.00
24/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	490	1	490	1	0.00
24/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	500	1	500	1	0.00
24/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	5778	6	5778	6	0.00
24/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	5823	6	5823	6	0.00

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24/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	5732	6	5732	6	0.00
24/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	3086	3	3086	3	0.00
24/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	5687	6	5687	6	0.00
24/10/2022	R214 On 04-May-23			Bond Future	12.21	60.2100	12.2100	60.2100	0.00
24/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1475	2	1475	2	0.00
24/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1459	2	1459	2	0.00
24/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1443	1	1443	1	0.00
24/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	5742	6	5742	6	0.00
24/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	5704	6	5704	6	0.00
24/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	5667	6	5667	6	0.00
24/10/2022	R214 On 03-August-23			Bond Future	12.33	61.4519	12.3255	61.4519	0.00
24/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3287	3	3287	3	0.00
24/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3263	3	3263	3	0.00
24/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3240	3	3240	3	0.00
24/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	4124	4	4124	4	0.00
24/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	4100	4	4100	4	0.00
24/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	4075	4	4075	4	0.00
24/10/2022	R214 On 02-November-23			Bond Future	12.45	59.4220	12.4480	59.4220	0.00
24/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	1823	2	1823	2	0.00
24/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	1791	2	1791	2	0.00
24/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	1807	2	1807	2	0.00
24/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	6692	7	6692	7	0.00
24/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	6728	7	6728	7	0.00
24/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	6655	7	6655	7	0.00
24/10/2022	R248 On 03-November-22			Bond Future	11.97	76.2630	11.9710	76.2630	84,671.00
24/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	654	1	654	1	0.00
24/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	13	0	13	0	874.00
24/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	14	0	14	0	0.00
24/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
24/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	0.00
24/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	15	0	15	0	0.00
24/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	5	0	5	0	0.00

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24/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	5006	5	5006	5	0.00
24/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	4333	4	4333	4	0.00
24/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	4266	4	4266	4	0.00
24/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	8569	8	8569	8	0.00
24/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	9316	9	9316	9	0.00
24/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	1091	1	1091	1	0.00
24/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	14050	14	14050	14	0.00
24/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	4200	4	4200	4	0.00
24/10/2022	R248 On 02-February-23			Bond Future	12.11	77.7043	12.1064	77.7043	246,815.00
24/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	634	1	634	1	0.00
24/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	585	1	585	1	0.00
24/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	597	1	597	1	0.00
24/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	141	0	141	0	0.00
24/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	609	1	609	1	0.00
24/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	1738	2	1738	2	2,542.00
24/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	516	1	516	1	2,542.00
24/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	7727	8	7727	8	0.00
24/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	4251	4	4251	4	0.00
24/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	7258	7	7258	7	0.00
24/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	7143	7	7143	7	0.00
24/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	11795	12	11795	12	0.00
24/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	7316	7	7316	7	0.00
24/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	7373	7	7373	7	0.00
24/10/2022	R248 On 04-May-23			Bond Future	12.22	74.8278	12.2245	74.8278	10,943.00
24/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	1709	2	1709	2	0.00
24/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	1729	2	1729	2	0.00
24/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	1748	2	1748	2	0.00
24/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	7249	7	7249	7	0.00
24/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	7344	7	7344	7	0.00
24/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	7296	7	7296	7	0.00
24/10/2022	R248 On 03-August-23			Bond Future	12.35	76.3336	12.3479	76.3336	0.00
24/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	3768	4	3768	4	0.00
24/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	3797	4	3797	4	0.00

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24/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	3826	4	3826	4	0.00
24/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	5228	5	5228	5	0.00
24/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	5259	5	5259	5	0.00
24/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	5290	5	5290	5	0.00
24/10/2022	R248 On 02-November-23			Bond Future	12.47	73.4885	12.4687	73.4885	13,000.00
24/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	1988	2	1988	2	0.00
24/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	1949	2	1949	2	0.00
24/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	1968	2	1968	2	0.00
24/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	7969	8	7969	8	0.00
24/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	8062	8	8062	8	0.00
24/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	8015	8	8015	8	0.00