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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
31/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	2025 On 03-November-22			Bond Future	164.88	164.9913	164.8813	164.9913	1,124.00
31/10/2022	2025 On 02-February-23			Bond Future	166.25	166.3674	166.2517	166.3674	6,088.00
31/10/2022	2025 On 04-May-23			Bond Future	169.67	169.7894	169.6699	169.7894	0.00
31/10/2022	2025 On 03-August-23			Bond Future	171.50	171.6249	171.5040	171.6249	0.00
31/10/2022	2025 On 02-November-23			Bond Future	175.13	175.2583	175.1347	175.2583	0.00
31/10/2022	2029 On 03-November-22			Bond Future	118.70	117.1715	118.7024	117.1715	598.00
31/10/2022	2029 On 02-February-23			Bond Future	120.92	119.3584	120.9151	119.3584	1,392.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2022	2029 On 04-May-23			Bond Future	122.11	120.5199	122.1081	120.5199	0.00
31/10/2022	2029 On 03-August-23			Bond Future	124.68	123.0616	124.6828	123.0616	0.00
31/10/2022	2029 On 02-November-23			Bond Future	126.00	124.3380	125.9950	124.3380	0.00
31/10/2022	2030 On 03-November-22			Bond Future	10.86	88.6445	10.8561	88.6445	45,729.00
31/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	0	0	0	0	500.00
31/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3116	4	3116	4	0.00
31/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
31/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	5370	5	5370	5	0.00
31/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	3465	3	3465	3	0.00
31/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	2997	2	2997	2	0.00
31/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	0	0	0	0	500.00
31/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	3512	3	3512	3	0.00
31/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3559	3	3559	3	0.00
31/10/2022	2030 On 02-February-23			Bond Future	11.02	86.2713	11.0200	86.2713	90,689.00
31/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3271	4	3271	4	5,000.00
31/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2107	2	2107	2	0.00
31/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2204	3	2204	3	0.00
31/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	403	1	403	1	0.00
31/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	300	0	300	0	388.00
31/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	43	0	43	0	102.00
31/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	79	0	79	0	388.00
31/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	359	0	359	0	0.00
31/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	281	0	281	0	0.00
31/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	2700	3	2700	3	5,000.00
31/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	390	1	390	1	0.00
31/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	396	1	396	1	0.00
31/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	285	0	285	0	0.00
31/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	99	0	99	0	0.00
31/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	73	0	73	0	0.00
31/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	225	0	225	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
31/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	6380	6	6380	6	102.00
31/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	10331	10	10331	10	0.00
31/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	9220	9	9220	9	0.00
31/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	9029	8	9029	8	0.00
31/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	8462	8	8462	8	0.00
31/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	5203	5	5203	5	102.00
31/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4922	4	4922	4	0.00
31/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1286	1	1286	1	0.00
31/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1601	1	1601	1	388.00
31/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5824	5	5824	5	0.00
31/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5656	5	5656	5	0.00
31/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5782	5	5782	5	0.00
31/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	5001	5	5001	5	0.00
31/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	4961	5	4961	5	0.00
31/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1675	1	1675	1	0.00
31/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1014	1	1014	1	0.00
31/10/2022	2030 On 04-May-23			Bond Future	11.16	88.0277	11.1618	88.0277	0.00
31/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6545	7	6545	7	0.00
31/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	3747	4	3747	4	0.00
31/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	4925	5	4925	5	0.00
31/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6325	7	6325	7	0.00
31/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1431	2	1431	2	0.00
31/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1608	2	1608	2	350.00
31/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	487	1	487	1	150.00
31/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3031	3	3031	3	0.00
31/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1258	1	1258	1	479.00
31/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1400	2	1400	2	0.00
31/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1416	2	1416	2	0.00
31/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	539	1	539	1	479.00
31/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	610	1	610	1	388.00
31/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	254	0	254	0	388.00
31/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	773	1	773	1	1,080.00
31/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5836	5	5836	5	0.00

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31/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9836	9	9836	9	0.00
31/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7473	7	7473	7	0.00
31/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6673	6	6673	6	0.00
31/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	7109	7	7109	7	0.00
31/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	4123	4	4123	4	0.00
31/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	4151	4	4151	4	0.00
31/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4448	4	4448	4	0.00
31/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2287	2	2287	2	150.00
31/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3793	3	3793	3	0.00
31/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	4095	4	4095	4	0.00
31/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	930	1	930	1	479.00
31/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1335	1	1335	1	1,080.00
31/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1849	2	1849	2	388.00
31/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	880	1	880	1	350.00
31/10/2022	2030 On 03-August-23			Bond Future	11.31	85.8576	11.3062	85.8576	0.00
31/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6361	7	6361	7	0.00
31/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3112	3	3112	3	0.00
31/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7251	8	7251	8	0.00
31/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	3067	3	3067	3	0.00
31/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1395	2	1395	2	1,012.00
31/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1751	2	1751	2	350.00
31/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3089	3	3089	3	0.00
31/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2893	3	2893	3	0.00
31/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4475	4	4475	4	0.00
31/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2930	3	2930	3	0.00
31/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	1104	1	1104	1	350.00
31/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	5185	5	5185	5	0.00
31/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1334	1	1334	1	1,012.00
31/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2911	3	2911	3	0.00
31/10/2022	2030 On 02-November-23			Bond Future	11.45	87.6575	11.4485	87.6575	0.00
31/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1633	2	1633	2	0.00
31/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1617	2	1617	2	0.00
31/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1601	2	1601	2	0.00

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31/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4207	4	4207	4	0.00
31/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	4182	4	4182	4	0.00
31/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	4157	4	4157	4	0.00
31/10/2022	2032 On 03-November-22			Bond Future	11.35	83.8760	11.3507	83.8760	111,983.00
31/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
31/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
31/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1065	2	1065	2	0.00
31/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	4565	5	4565	5	0.00
31/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	0	0	0	0	750.00
31/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	676	1	676	1	0.00
31/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
31/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
31/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
31/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	6246	6	6246	6	180.00
31/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	7581	7	7581	7	0.00
31/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	6522	6	6522	6	454.00
31/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	10799	10	10799	10	0.00
31/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	10214	10	10214	10	0.00
31/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	4080	3	4080	3	180.00
31/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	11094	10	11094	10	0.00
31/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	4454	4	4454	4	454.00
31/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	5972	5	5972	5	0.00
31/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	182	0	182	0	7,500.00
31/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	3496	3	3496	3	0.00
31/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	3549	3	3549	3	0.00
31/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	0	0	0	0	750.00
31/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	77	0	77	0	500.00
31/10/2022	2032 On 02-February-23			Bond Future	11.51	85.4205	11.5136	85.4205	113,303.00

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31/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3112	4	3112	4	0.00
31/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6276	7	6276	7	0.00
31/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	363	0	363	0	0.00
31/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	370	0	370	0	0.00
31/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	239	0	239	0	0.00
31/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	34	0	34	0	454.00
31/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	2669	3	2669	3	0.00
31/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	377	0	377	0	0.00
31/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	451	1	451	1	0.00
31/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	624	1	624	1	750.00
31/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	269	0	269	0	500.00
31/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	52	0	52	0	500.00
31/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	146	0	146	0	750.00
31/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	8421	8	8421	8	0.00
31/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10862	10	10862	10	0.00
31/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6904	6	6904	6	0.00
31/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4873	4	4873	4	0.00
31/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5591	5	5591	5	454.00
31/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	6047	6	6047	6	0.00
31/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1816	2	1816	2	0.00
31/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	11768	11	11768	11	0.00
31/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	7199	7	7199	7	454.00
31/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	6094	6	6094	6	0.00
31/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	6140	6	6140	6	0.00
31/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	539	0	539	0	750.00
31/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1543	1	1543	1	500.00
31/10/2022	2032 On 04-May-23			Bond Future	11.65	82.9961	11.6525	82.9961	66,368.00
31/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1099	1	1099	1	400.00
31/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1463	2	1463	2	0.00
31/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1479	2	1479	2	0.00
31/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1495	2	1495	2	0.00
31/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2427	3	2427	3	400.00
31/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	8736	9	8736	9	0.00

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31/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	838	1	838	1	400.00
31/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	5230	5	5230	5	0.00
31/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	5265	5	5265	5	0.00
31/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	5299	5	5299	5	0.00
31/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	6211	6	6211	6	0.00
31/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3785	3	3785	3	0.00
31/10/2022	2032 On 03-August-23			Bond Future	11.79	84.7292	11.7880	84.7292	2,600.00
31/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3422	4	3422	4	0.00
31/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3447	4	3447	4	0.00
31/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	3802	4	3802	4	5,000.00
31/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3471	4	3471	4	0.00
31/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3555	3	3555	3	0.00
31/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	3284	3	3284	3	0.00
31/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3577	3	3577	3	0.00
31/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3599	3	3599	3	0.00
31/10/2022	2032 On 02-November-23			Bond Future	11.93	82.3440	11.9314	82.3440	0.00
31/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	1828	2	1828	2	0.00
31/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	1845	2	1845	2	0.00
31/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	1862	2	1862	2	0.00
31/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	5076	5	5076	5	0.00
31/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	5107	5	5107	5	0.00
31/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	5138	5	5138	5	0.00
31/10/2022	2033 On 03-November-22			Bond Future	110.05	113.0673	110.0499	113.0673	340.00
31/10/2022	2033 On 02-February-23			Bond Future	112.10	115.1776	112.1013	115.1776	7,279.00
31/10/2022	2033 On 04-May-23			Bond Future	113.02	116.1630	113.0227	116.1630	0.00
31/10/2022	2033 On 03-August-23			Bond Future	115.41	118.6126	115.4059	118.6126	0.00
31/10/2022	2033 On 02-November-23			Bond Future	116.43	119.7035	116.4303	119.7035	0.00
31/10/2022	2037 On 03-November-22			Bond Future	11.88	80.1177	11.8798	80.1177	19,649.00
31/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	3292	3	3292	3	0.00
31/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	3351	3	3351	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
31/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	3232	2	3232	2	0.00
31/10/2022	2037 On 02-February-23			Bond Future	12.03	77.3370	12.0313	77.3370	128,938.00
31/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	637	1	637	1	636.00
31/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	578	1	578	1	0.00
31/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2389	3	2389	3	0.00
31/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	556	1	556	1	0.00
31/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	567	1	567	1	0.00
31/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	6301	6	6301	6	0.00
31/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	6351	6	6351	6	0.00
31/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	6252	6	6252	6	0.00
31/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	6007	5	6007	5	0.00
31/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2726	2	2726	2	636.00
31/10/2022	2037 On 04-May-23			Bond Future	12.16	78.9121	12.1647	78.9121	0.00
31/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2635	3	2635	3	400.00
31/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1174	1	1174	1	400.00
31/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9006	10	9006	10	0.00
31/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1652	2	1652	2	0.00
31/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1615	2	1615	2	0.00
31/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1633	2	1633	2	0.00
31/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	6448	6	6448	6	0.00
31/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7663	7	7663	7	0.00
31/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	6489	6	6489	6	0.00
31/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1235	1	1235	1	400.00
31/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	6407	6	6407	6	0.00
31/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4748	4	4748	4	0.00
31/10/2022	2037 On 03-August-23			Bond Future	12.30	76.3016	12.2995	76.3016	0.00
31/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	3753	4	3753	4	0.00
31/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3726	4	3726	4	0.00
31/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3700	4	3700	4	0.00
31/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4656	4	4656	4	0.00
31/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4629	4	4629	4	0.00
31/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4602	4	4602	4	0.00
31/10/2022	2037 On 02-November-23			Bond Future	12.43	77.9013	12.4294	77.9013	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
31/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2016	2	2016	2	0.00
31/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	1998	2	1998	2	0.00
31/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2034	2	2034	2	0.00
31/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6772	6	6772	6	0.00
31/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6734	6	6734	6	0.00
31/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6695	6	6695	6	0.00
31/10/2022	2038 On 03-November-22			Bond Future	126.22	122.0081	126.2164	122.0081	1,160.00
31/10/2022	2038 On 02-February-23			Bond Future	126.65	122.3690	126.6532	122.3690	3,986.00
31/10/2022	2038 On 04-May-23			Bond Future	129.26	124.8865	129.2578	124.8865	1,718.00
31/10/2022	2038 On 03-August-23			Bond Future	130.02	125.5574	130.0220	125.5574	0.00
31/10/2022	2038 On 02-November-23			Bond Future	132.77	128.2156	132.7747	128.2156	0.00
31/10/2022	2040 On 03-November-22			Bond Future	11.93	82.0318	11.9295	82.0318	8,831.00
31/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	4	0	4	0	0.00
31/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
31/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	1	0	1	0	0.00
31/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	1,467.00
31/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
31/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	711	1	711	1	0.00
31/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	3427	4	3427	4	0.00
31/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	1	0	1	0	0.00
31/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	0	0	0	0	1,078.00
31/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	4585	4	4585	4	0.00
31/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	3223	2	3223	2	0.00
31/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	289	0	289	0	0.00
31/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	8677	8	8677	8	0.00
31/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	3932	3	3932	3	0.00
31/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	7279	6	7279	6	0.00
31/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	7973	7	7973	7	0.00
31/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	2653	2	2653	2	0.00
31/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	1	0	1	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
31/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	3351	3	3351	3	0.00
31/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	3287	2	3287	2	0.00
31/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	12329	11	12329	11	0.00
31/10/2022	2040 On 02-February-23			Bond Future	12.08	79.0360	12.0753	79.0360	119,337.00
31/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	2759	3	2759	3	0.00
31/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	636	1	636	1	0.00
31/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	649	1	649	1	0.00
31/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	92	0	92	0	388.00
31/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	85	0	85	0	0.00
31/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3312	4	3312	4	0.00
31/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3414	4	3414	4	0.00
31/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	661	1	661	1	0.00
31/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	756	1	756	1	621.00
31/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	482	1	482	1	388.00
31/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	455	1	455	1	0.00
31/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	7510	7	7510	7	0.00
31/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	6255	6	6255	6	0.00
31/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2790	2	2790	2	621.00
31/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	6622	6	6622	6	0.00
31/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2281	2	2281	2	388.00
31/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2352	2	2352	2	0.00
31/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	12632	12	12632	12	0.00
31/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	12416	12	12416	12	0.00
31/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	7686	7	7686	7	0.00
31/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	6675	6	6675	6	0.00
31/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	6729	6	6729	6	0.00
31/10/2022	2040 On 04-May-23			Bond Future	12.20	80.6458	12.2035	80.6458	300.00
31/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	8394	9	8394	9	0.00
31/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	1913	2	1913	2	0.00
31/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2038	2	2038	2	486.00
31/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	844	1	844	1	486.00
31/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1062	1	1062	1	388.00
31/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	1892	2	1892	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
31/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	393	0	393	0	388.00
31/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	5898	6	5898	6	0.00
31/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	1933	2	1933	2	0.00
31/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	6619	6	6619	6	0.00
31/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	10163	9	10163	9	0.00
31/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2674	2	2674	2	388.00
31/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1687	1	1687	1	486.00
31/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	13715	13	13715	13	0.00
31/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6705	6	6705	6	0.00
31/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	9084	8	9084	8	0.00
31/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	6407	6	6407	6	0.00
31/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	6662	6	6662	6	0.00
31/10/2022	2040 On 03-August-23			Bond Future	12.33	77.8211	12.3327	77.8211	0.00
31/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4205	5	4205	5	0.00
31/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4176	5	4176	5	0.00
31/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4234	5	4234	5	0.00
31/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4821	4	4821	4	0.00
31/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4878	4	4878	4	0.00
31/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4849	4	4849	4	0.00
31/10/2022	2040 On 02-November-23			Bond Future	12.46	79.4528	12.4567	79.4528	0.00
31/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2372	3	2372	3	0.00
31/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2351	3	2351	3	0.00
31/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2331	3	2331	3	0.00
31/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	7484	7	7484	7	0.00
31/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	7402	7	7402	7	0.00
31/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	7443	7	7443	7	0.00
31/10/2022	2044 On 03-November-22			Bond Future	11.89	79.0746	11.8889	79.0746	29,136.00
31/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	1	0	1	0	0.00
31/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	1	0	1	0	0.00
31/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
31/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
31/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	1	0	1	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
31/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	0	0	0	0	1,647.00
31/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	3751	3	3751	3	0.00
31/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	3093	2	3093	2	0.00
31/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	3028	2	3028	2	0.00
31/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	7184	6	7184	6	0.00
31/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	8626	8	8626	8	0.00
31/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	12416	12	12416	12	0.00
31/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	3158	2	3158	2	0.00
31/10/2022	2044 On 02-February-23			Bond Future	12.03	76.1496	12.0256	76.1496	95,172.00
31/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	783	1	783	1	0.00
31/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	844	1	844	1	1,300.00
31/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	2725	3	2725	3	0.00
31/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2421	3	2421	3	1,300.00
31/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	754	1	754	1	0.00
31/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	769	1	769	1	0.00
31/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	6342	6	6342	6	0.00
31/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	6395	6	6395	6	0.00
31/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3180	3	3180	3	0.00
31/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	2879	2	2879	2	4,000.00
31/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	6080	5	6080	5	0.00
31/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	6289	6	6289	6	0.00
31/10/2022	2044 On 04-May-23			Bond Future	12.15	77.7006	12.1451	77.7006	0.00
31/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4347	5	4347	5	0.00
31/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	2858	3	2858	3	0.00
31/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3567	4	3567	4	0.00
31/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2075	2	2075	2	0.00
31/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2053	2	2053	2	0.00
31/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2032	2	2032	2	0.00
31/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	6585	6	6585	6	0.00
31/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	5249	5	5249	5	4,115.00
31/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	6542	6	6542	6	0.00
31/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	6499	6	6499	6	0.00
31/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4430	4	4430	4	4,115.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3732	3	3732	3	1,500.00
31/10/2022	2044 On 03-August-23			Bond Future	12.27	74.9396	12.2651	74.9396	0.00
31/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4419	5	4419	5	0.00
31/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4358	5	4358	5	0.00
31/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4389	5	4389	5	0.00
31/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	5002	4	5002	4	0.00
31/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	5030	4	5030	4	0.00
31/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4973	4	4973	4	0.00
31/10/2022	2044 On 02-November-23			Bond Future	12.38	76.5109	12.3799	76.5109	0.00
31/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2879	3	2879	3	0.00
31/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2902	3	2902	3	0.00
31/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2924	3	2924	3	0.00
31/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7796	7	7796	7	0.00
31/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7838	7	7838	7	0.00
31/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7879	7	7879	7	0.00
31/10/2022	2046 On 03-November-22			Bond Future	106.70	106.1918	106.7011	106.1918	2,360.00
31/10/2022	2046 On 02-February-23			Bond Future	108.69	108.1739	108.6902	108.1739	11,674.00
31/10/2022	2046 On 04-May-23			Bond Future	108.89	108.3669	108.8938	108.3669	5,677.00
31/10/2022	2046 On 03-August-23			Bond Future	111.19	110.6527	111.1904	110.6527	0.00
31/10/2022	2046 On 02-November-23			Bond Future	111.46	110.9074	111.4587	110.9074	0.00
31/10/2022	2050 On 03-November-22			Bond Future	109.41	108.0873	109.4112	108.0873	1,108.00
31/10/2022	2050 On 02-February-23			Bond Future	109.31	107.9681	109.3140	107.9681	9,251.00
31/10/2022	2050 On 04-May-23			Bond Future	111.56	110.1891	111.5617	110.1891	3,582.00
31/10/2022	2050 On 03-August-23			Bond Future	111.73	110.3283	111.7315	110.3283	0.00
31/10/2022	2050 On 02-November-23			Bond Future	114.10	112.6643	114.0970	112.6643	0.00
31/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	AL37 On 03-November-22			Index Future	829.70	832.7310	829.7030	832.7310	0.00
31/10/2022	AL37 On 02-February-23			Index Future	844.93	848.0660	844.9250	848.0660	0.00
31/10/2022	AL37 On 04-May-23			Index Future	862.07	865.3000	862.0730	865.3000	0.00
31/10/2022	AL37 On 03-August-23			Index Future	880.04	883.3460	880.0420	883.3460	0.00
31/10/2022	AL37 On 02-November-23			Index Future	898.48	901.8500	898.4750	901.8500	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
31/10/2022	AL7T On 03-November-22			Index Future	934.38	940.7940	934.3820	940.7940	0.00
31/10/2022	AL7T On 02-February-23			Index Future	951.52	958.1180	951.5240	958.1180	0.00
31/10/2022	AL7T On 04-May-23			Index Future	970.84	977.5890	970.8360	977.5890	0.00
31/10/2022	AL7T On 03-August-23			Index Future	991.07	997.9760	991.0720	997.9760	0.00
31/10/2022	AL7T On 02-November-23			Index Future	1011.83	1018.8820	1011.8310	1018.8820	0.00
31/10/2022	ALBI On 03-November-22			Index Future	820.77	827.2170	820.7730	827.2170	105.00
31/10/2022	ALBI On 02-February-23			Index Future	835.83	842.4500	835.8310	842.4500	108.00
31/10/2022	ALBI On 04-May-23			Index Future	852.79	859.5700	852.7940	859.5700	0.00
31/10/2022	ALBI On 03-August-23			Index Future	870.57	877.4960	870.5700	877.4960	0.00
31/10/2022	ALBI On 02-November-23			Index Future	888.81	895.8780	888.8050	895.8780	0.00
31/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	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
31/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2022	ES33 On 03-November-22			Bond Future	12.68	71.6669	12.6777	71.6669	0.00
31/10/2022	ES33 On 02-February-23			Bond Future	12.88	73.0044	12.8803	73.0044	350.00
31/10/2022	ES33 On 04-May-23			Bond Future	13.06	70.7108	13.0568	70.7108	0.00
31/10/2022	ES33 On 03-August-23			Bond Future	13.23	72.2034	13.2318	72.2034	0.00
31/10/2022	ES33 On 02-November-23			Bond Future	13.42	69.9364	13.4182	69.9364	0.00
31/10/2022	ES42 On 03-November-22			Bond Future	12.86	70.1368	12.8609	70.1368	0.00
31/10/2022	ES42 On 02-February-23			Bond Future	13.04	71.4458	13.0355	71.4458	4,715.00
31/10/2022	ES42 On 04-May-23			Bond Future	13.19	68.6519	13.1945	68.6519	0.00
31/10/2022	ES42 On 03-August-23			Bond Future	13.35	70.1018	13.3472	70.1018	0.00
31/10/2022	ES42 On 02-November-23			Bond Future	13.51	67.3236	13.5093	67.3236	0.00
31/10/2022	GOVI On 03-November-22			GOVI	809.03	815.4070	809.0280	815.4070	17.00
31/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
31/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
31/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
31/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	113820	5	113820	5	0.00
31/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	113920	5	113920	5	0.00
31/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	114020	5	114020	5	0.00
31/10/2022	GOVI On 02-February-23			GOVI	823.87	830.4230	823.8700	830.4230	849.00
31/10/2022	GOVI On 02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
31/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
31/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
31/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	269600	20	269600	20	0.00
31/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	269500	20	269500	20	0.00
31/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	269700	20	269700	20	0.00
31/10/2022	GOVI On 04-May-23			GOVI	840.59	847.2990	840.5910	847.2990	0.00
31/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
31/10/2022	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
31/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
31/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	122690	6	122690	6	0.00
31/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	122790	6	122790	6	0.00
31/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	122890	6	122890	6	0.00
31/10/2022	GOVI On 03-August-23			GOVI	858.11	864.9680	858.1120	864.9680	0.00
31/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	208820	28	208820	28	0.00
31/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	209020	28	209020	28	0.00
31/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	208920	28	208920	28	0.00
31/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
31/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
31/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
31/10/2022	GOVI On 02-November-23			GOVI	876.09	883.0880	876.0860	883.0880	0.00
31/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
31/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
31/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
31/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	97240	3	97240	3	0.00
31/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	97340	3	97340	3	0.00
31/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	97140	3	97140	3	0.00
31/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/10/2022	IGOV On 03-November-22			Index Future	312.32	311.5010	312.3200	311.5010	17.00
31/10/2022	IGOV On 02-February-23			Index Future	318.13	317.3140	318.1270	317.3140	685.00
31/10/2022	IGOV On 04-May-23			Index Future	324.66	323.8390	324.6600	323.8390	16.00
31/10/2022	IGOV On 03-August-23			Index Future	331.50	330.6660	331.5020	330.6660	0.00
31/10/2022	IGOV On 02-November-23			Index Future	338.52	337.6660	338.5180	337.6660	0.00
31/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
31/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
31/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
31/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
31/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/10/2022	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
31/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.51	93.4950	6.5050	93.4950	0.00
31/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.22	92.7850	7.2150	92.7850	68.00
31/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
31/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
31/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.70	92.3050	7.6950	92.3050	0.00
31/10/2022	JBAF On 19-April-23			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	0.00
31/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	7.92	92.0800	7.9200	92.0800	0.00
31/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.00	92.0050	7.9950	92.0050	75.00
31/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.00	92.0050	7.9950	92.0050	272.00
31/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
31/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	7.97	92.0300	7.9700	92.0300	0.00
31/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.04	91.9650	8.0350	91.9650	0.00
31/10/2022	R023 On 03-November-22			Bond Future	7.23	101.6185	7.2306	101.6185	8,432.00
31/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	297	0	297	0	0.00
31/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	300	0	300	0	0.00
31/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	294	0	294	0	0.00
31/10/2022	R035 On 03-November-22			Bond Future	11.74	84.0492	11.7355	84.0492	19,424.00
31/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
31/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
31/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	0	0	0	0	0.00
31/10/2022	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
31/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5017	6	5017	6	0.00
31/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	0	0	0	0	976.00
31/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	4300	4	4300	4	582.00
31/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	0	0	0	0	976.00
31/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	3351	3	3351	3	0.00
31/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	6867	6	6867	6	582.00
31/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	3469	3	3469	3	0.00
31/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	3410	3	3410	3	0.00
31/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3943	3	3943	3	0.00
31/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	8574	8	8574	8	0.00
31/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	11725	11	11725	11	0.00
31/10/2022	R035 On 02-February-23			Bond Future	11.90	85.5970	11.8981	85.5970	160,773.00
31/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	2795	3	2795	3	0.00
31/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	7365	8	7365	8	0.00
31/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	739	1	739	1	976.00
31/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	753	1	753	1	0.00
31/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	513	1	513	1	0.00
31/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	159	0	159	0	976.00
31/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	329	0	329	0	388.00
31/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	524	1	524	1	0.00
31/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	2676	3	2676	3	0.00
31/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	534	1	534	1	0.00
31/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	342	0	342	0	0.00
31/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	303	0	303	0	0.00
31/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	47	0	47	0	582.00
31/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	52	0	52	0	0.00
31/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	58	0	58	0	388.00
31/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	12104	11	12104	11	0.00
31/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	12624	12	12624	12	0.00
31/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7817	7	7817	7	0.00
31/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	7597	7	7597	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
31/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	7488	7	7488	7	582.00
31/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	9550	9	9550	9	0.00
31/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	6346	6	6346	6	0.00
31/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	620	0	620	0	976.00
31/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	6396	6	6396	6	0.00
31/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	12363	12	12363	12	0.00
31/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	6445	6	6445	6	0.00
31/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	5495	5	5495	5	582.00
31/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	5540	5	5540	5	0.00
31/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2352	2	2352	2	388.00
31/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2448	2	2448	2	0.00
31/10/2022	R035 On 04-May-23			Bond Future	12.03	82.8325	12.0312	82.8325	0.00
31/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1646	2	1646	2	0.00
31/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	643	1	643	1	491.00
31/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	290	0	290	0	388.00
31/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	4869	5	4869	5	0.00
31/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	7370	8	7370	8	0.00
31/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1556	2	1556	2	491.00
31/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1609	2	1609	2	0.00
31/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1627	2	1627	2	0.00
31/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	805	1	805	1	388.00
31/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8973	8	8973	8	0.00
31/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1571	1	1571	1	491.00
31/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2631	2	2631	2	388.00
31/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	6137	6	6137	6	0.00
31/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	13209	12	13209	12	0.00
31/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9919	9	9919	9	0.00
31/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	6336	6	6336	6	0.00
31/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	6216	6	6216	6	0.00
31/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	6177	6	6177	6	0.00
31/10/2022	R035 On 03-August-23			Bond Future	12.16	84.5618	12.1630	84.5618	0.00
31/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3650	4	3650	4	0.00
31/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3676	4	3676	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
31/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3703	4	3703	4	0.00
31/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4560	4	4560	4	0.00
31/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4587	4	4587	4	0.00
31/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4613	4	4613	4	0.00
31/10/2022	R035 On 02-November-23			Bond Future	12.30	81.8276	12.3041	81.8276	0.00
31/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	1930	2	1930	2	0.00
31/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	1894	2	1894	2	0.00
31/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	1912	2	1912	2	0.00
31/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	6623	6	6623	6	0.00
31/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	6661	6	6661	6	0.00
31/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	6586	6	6586	6	0.00
31/10/2022	R186 On 03-November-22			Bond Future	9.08	109.2127	9.0756	109.2127	26,040.00
31/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
31/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	45	0	45	0	0.00
31/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	1882	1	1882	1	0.00
31/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	623	0	623	0	4,310.00
31/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	1918	2	1918	2	0.00
31/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	1847	1	1847	1	0.00
31/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	2991	3	2991	3	0.00
31/10/2022	R186 On 02-February-23			Bond Future	9.20	105.9232	9.2042	105.9232	77,670.00
31/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	381	0	381	0	0.00
31/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	374	0	374	0	0.00
31/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	368	0	368	0	0.00
31/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3318	3	3318	3	0.00
31/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3290	3	3290	3	0.00
31/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3262	3	3262	3	0.00
31/10/2022	R186 On 04-May-23			Bond Future	9.29	108.0781	9.2867	108.0781	12,188.00
31/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	1092	1	1092	1	0.00
31/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	1080	1	1080	1	0.00
31/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	1105	1	1105	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
31/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2513	2	2513	2	0.00
31/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2532	2	2532	2	0.00
31/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2494	2	2494	2	0.00
31/10/2022	R186 On 03-August-23			Bond Future	9.36	105.0270	9.3596	105.0270	0.00
31/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2641	3	2641	3	0.00
31/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2605	3	2605	3	0.00
31/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2623	3	2623	3	0.00
31/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1530	1	1530	1	0.00
31/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1540	1	1540	1	0.00
31/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1520	1	1520	1	0.00
31/10/2022	R186 On 02-November-23			Bond Future	9.44	107.2284	9.4387	107.2284	0.00
31/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3817	4	3817	4	0.00
31/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1994	2	1994	2	0.00
31/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	2009	2	2009	2	0.00
31/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	2024	2	2024	2	0.00
31/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1659	2	1659	2	1,715.00
31/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2129	2	2129	2	0.00
31/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2140	2	2140	2	0.00
31/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2442	2	2442	2	0.00
31/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2152	2	2152	2	0.00
31/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1211	1	1211	1	1,715.00
31/10/2022	R197 On 03-November-22			Bond Future	332.89	333.4186	332.8949	333.4186	98.00
31/10/2022	R197 On 02-February-23			Bond Future	330.19	330.7355	330.1943	330.7355	720.00
31/10/2022	R197 On 04-May-23			Bond Future	336.98	337.5385	336.9832	337.5385	0.00
31/10/2022	R197 On 03-August-23			Bond Future	335.02	335.5758	335.0155	335.5758	0.00
31/10/2022	R197 On 02-November-23			Bond Future	342.11	342.6811	342.1086	342.6811	0.00
31/10/2022	R202 On 03-November-22			Bond Future	243.18	249.0552	243.1834	249.0552	5,616.00
31/10/2022	R202 On 02-February-23			Bond Future	242.99	248.9730	242.9861	248.9730	5,970.00
31/10/2022	R202 On 04-May-23			Bond Future	247.98	254.0935	247.9815	254.0935	0.00
31/10/2022	R202 On 03-August-23			Bond Future	248.39	254.6284	248.3908	254.6284	0.00
31/10/2022	R202 On 02-November-23			Bond Future	253.65	260.0192	253.6494	260.0192	0.00
31/10/2022	R209 On 03-November-22			Bond Future	11.73	64.7667	11.7342	64.7667	14,413.00
31/10/2022	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
31/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	46	0	46	0	1,136.00
31/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	0	0	0	0	1,136.00
31/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
31/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	1309	2	1309	2	0.00
31/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	3541	3	3541	3	0.00
31/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	6393	6	6393	6	0.00
31/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	4225	4	4225	4	0.00
31/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	41	0	41	0	3,250.00
31/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	12250	12	12250	12	0.00
31/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	13820	13	13820	13	0.00
31/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	3593	3	3593	3	0.00
31/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3698	3	3698	3	5,000.00
31/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	3646	3	3646	3	0.00
31/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1194	1	1194	1	0.00
31/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	9240	9	9240	9	6,000.00
31/10/2022	R209 On 02-February-23			Bond Future	11.88	65.9594	11.8750	65.9594	24,565.00
31/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	410	1	410	1	0.00
31/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	402	1	402	1	0.00
31/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	393	1	393	1	0.00
31/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5824	5	5824	5	0.00
31/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5914	5	5914	5	0.00
31/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5869	5	5869	5	0.00
31/10/2022	R209 On 04-May-23			Bond Future	12.00	64.1481	11.9956	64.1481	5,950.00
31/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1354	1	1354	1	0.00
31/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4521	5	4521	5	0.00
31/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1193	1	1193	1	0.00
31/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1324	1	1324	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
31/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1339	1	1339	1	0.00
31/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	329	0	329	0	8,500.00
31/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	10720	10	10720	10	0.00
31/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5730	5	5730	5	0.00
31/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5766	5	5766	5	0.00
31/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	6101	6	6101	6	11,000.00
31/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2225	2	2225	2	8,500.00
31/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5694	5	5694	5	0.00
31/10/2022	R209 On 03-August-23			Bond Future	12.11	65.4875	12.1122	65.4875	0.00
31/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3230	3	3230	3	0.00
31/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3206	3	3206	3	0.00
31/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3183	3	3183	3	0.00
31/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3982	4	3982	4	0.00
31/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	4030	4	4030	4	0.00
31/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	4006	4	4006	4	0.00
31/10/2022	R209 On 02-November-23			Bond Future	12.23	63.7078	12.2335	63.7078	0.00
31/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1693	2	1693	2	0.00
31/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1677	2	1677	2	0.00
31/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1661	2	1661	2	0.00
31/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5949	5	5949	5	0.00
31/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5916	5	5916	5	0.00
31/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5882	5	5882	5	0.00
31/10/2022	R210 On 03-November-22			Bond Future	222.00	223.1144	222.0044	223.1144	103.00
31/10/2022	R210 On 02-February-23			Bond Future	226.14	227.2785	226.1427	227.2785	372.00
31/10/2022	R210 On 04-May-23			Bond Future	227.71	228.8727	227.7129	228.8727	0.00
31/10/2022	R210 On 03-August-23			Bond Future	232.51	233.6997	232.5146	233.6997	0.00
31/10/2022	R210 On 02-November-23			Bond Future	234.28	235.4821	234.2754	235.4821	0.00
31/10/2022	R213 On 03-November-22			Bond Future	11.22	79.4600	11.2211	79.4600	33,009.00
31/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
31/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
31/10/2022	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
31/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
31/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	3965	3	3965	3	200.00
31/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3869	3	3869	3	0.00
31/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3917	3	3917	3	0.00
31/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9901	9	9901	9	0.00
31/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4837	4	4837	4	476.00
31/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5869	5	5869	5	200.00
31/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3821	3	3821	3	0.00
31/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	6566	6	6566	6	476.00
31/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	10218	10	10218	10	0.00
31/10/2022	R213 On 02-February-23			Bond Future	11.39	80.9232	11.3895	80.9232	32,960.00
31/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	467	1	467	1	912.00
31/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	314	0	314	0	0.00
31/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	308	0	308	0	0.00
31/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	38	0	38	0	476.00
31/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	319	0	319	0	0.00
31/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	402	1	402	1	0.00
31/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4258	5	4258	5	0.00
31/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	216	0	216	0	0.00
31/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	802	1	802	1	912.00
31/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5674	5	5674	5	0.00
31/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4831	4	4831	4	0.00
31/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	5144	5	5144	5	476.00
31/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	10671	10	10671	10	0.00
31/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6588	6	6588	6	476.00
31/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5717	5	5717	5	0.00
31/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5632	5	5632	5	0.00
31/10/2022	R213 On 04-May-23			Bond Future	11.53	79.0154	11.5256	79.0154	0.00
31/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1297	1	1297	1	0.00
31/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1283	1	1283	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
31/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1311	1	1311	1	0.00
31/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4726	4	4726	4	0.00
31/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4789	4	4789	4	0.00
31/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4758	4	4758	4	0.00
31/10/2022	R213 On 03-August-23			Bond Future	11.66	80.6647	11.6606	80.6647	0.00
31/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	3073	3	3073	3	0.00
31/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	3050	3	3050	3	0.00
31/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3095	3	3095	3	0.00
31/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	3243	3	3243	3	0.00
31/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	3262	3	3262	3	0.00
31/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	3223	3	3223	3	0.00
31/10/2022	R213 On 02-November-23			Bond Future	11.81	78.8007	11.8087	78.8007	0.00
31/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1621	2	1621	2	0.00
31/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1605	2	1605	2	0.00
31/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1636	2	1636	2	0.00
31/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4461	4	4461	4	0.00
31/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4515	4	4515	4	0.00
31/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4488	4	4488	4	0.00
31/10/2022	R214 On 03-November-22			Bond Future	11.80	62.5196	11.7987	62.5196	15,325.00
31/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	2	0	2	0	0.00
31/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	2	0	2	0	0.00
31/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	1	0	1	0	0.00
31/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2283	2	2283	2	0.00
31/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2336	2	2336	2	0.00
31/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2390	2	2390	2	0.00
31/10/2022	R214 On 02-February-23			Bond Future	11.93	63.6709	11.9327	63.6709	71,370.00
31/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2002	2	2002	2	1,600.00
31/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	683	1	683	1	0.00
31/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	696	1	696	1	1,600.00
31/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	658	1	658	1	0.00
31/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	671	1	671	1	0.00
31/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	5145	5	5145	5	0.00
31/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	5189	5	5189	5	0.00

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31/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	5102	5	5102	5	0.00
31/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2666	2	2666	2	0.00
31/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	5060	4	5060	4	0.00
31/10/2022	R214 On 04-May-23			Bond Future	12.04	61.6661	12.0413	61.6661	0.00
31/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1773	2	1773	2	0.00
31/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1755	2	1755	2	0.00
31/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1736	2	1736	2	0.00
31/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	5219	5	5219	5	0.00
31/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	5184	5	5184	5	0.00
31/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	5149	5	5149	5	0.00
31/10/2022	R214 On 03-August-23			Bond Future	12.15	62.9535	12.1475	62.9535	0.00
31/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3860	4	3860	4	0.00
31/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3834	4	3834	4	0.00
31/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3809	4	3809	4	0.00
31/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3845	3	3845	3	0.00
31/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3822	3	3822	3	0.00
31/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3800	3	3800	3	0.00
31/10/2022	R214 On 02-November-23			Bond Future	12.26	60.9724	12.2599	60.9724	0.00
31/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2200	2	2200	2	0.00
31/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2164	2	2164	2	0.00
31/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2182	2	2182	2	0.00
31/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	6183	6	6183	6	0.00
31/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	6218	6	6218	6	0.00
31/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	6149	6	6149	6	0.00
31/10/2022	R248 On 03-November-22			Bond Future	11.81	78.0365	11.8084	78.0365	84,121.00
31/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	1	0	1	0	874.00
31/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	1	0	1	0	0.00
31/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	819	2	819	2	0.00
31/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
31/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	0.00
31/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	1	0	1	0	0.00
31/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	0	0	0	0	0.00

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31/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	3994	3	3994	3	0.00
31/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	3313	2	3313	2	0.00
31/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	3246	2	3246	2	0.00
31/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	7562	7	7562	7	0.00
31/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	8309	7	8309	7	0.00
31/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	249	0	249	0	0.00
31/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	13043	12	13043	12	0.00
31/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	3178	2	3178	2	0.00
31/10/2022	R248 On 02-February-23			Bond Future	11.94	79.5104	11.9376	79.5104	250,294.00
31/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	858	1	858	1	0.00
31/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	797	1	797	1	0.00
31/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	812	1	812	1	0.00
31/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	194	0	194	0	0.00
31/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	827	1	827	1	0.00
31/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2190	3	2190	3	2,542.00
31/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	710	1	710	1	2,542.00
31/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	6895	6	6895	6	0.00
31/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3677	3	3677	3	0.00
31/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	6450	6	6450	6	0.00
31/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	6342	6	6342	6	0.00
31/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	10822	10	10822	10	0.00
31/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	6505	6	6505	6	0.00
31/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	6559	6	6559	6	0.00
31/10/2022	R248 On 04-May-23			Bond Future	12.05	76.6665	12.0500	76.6665	10,943.00
31/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2080	2	2080	2	0.00
31/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2102	2	2102	2	0.00
31/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2125	2	2125	2	0.00
31/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	6583	6	6583	6	0.00
31/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	6628	6	6628	6	0.00
31/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	6672	6	6672	6	0.00
31/10/2022	R248 On 03-August-23			Bond Future	12.16	78.2295	12.1634	78.2295	0.00
31/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4548	5	4548	5	0.00
31/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4579	5	4579	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
31/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4611	5	4611	5	0.00
31/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4930	4	4930	4	0.00
31/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4958	4	4958	4	0.00
31/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4987	4	4987	4	0.00
31/10/2022	R248 On 02-November-23			Bond Future	12.27	75.4456	12.2735	75.4456	13,000.00
31/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	3071	3	3071	3	0.00
31/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	3025	3	3025	3	0.00
31/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	3048	3	3048	3	0.00
31/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	7926	7	7926	7	0.00
31/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	8011	7	8011	7	0.00
31/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	7968	7	7968	7	0.00