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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/10/2022 TO: 18/10/2022

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	2025 On 03-November-22			Bond Future	165.82	165.9057	165.8171	165.9057	3,084.00
18/10/2022	2025 On 02-February-23			Bond Future	167.22	167.3237	167.2212	167.3237	4,226.00
18/10/2022	2025 On 04-May-23			Bond Future	170.68	170.7702	170.6771	170.7702	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
18/10/2022	2025 On 03-August-23			Bond Future	172.47	172.6227	172.4746	172.6227	0.00
18/10/2022	2025 On 02-November-23			Bond Future	176.08	176.2959	176.0766	176.2959	0.00
18/10/2022	2029 On 03-November-22			Bond Future	118.64	118.5990	118.6433	118.5990	912.00
18/10/2022	2029 On 02-February-23			Bond Future	120.87	120.8339	120.8700	120.8339	1,086.00
18/10/2022	2029 On 04-May-23			Bond Future	122.07	122.0204	122.0660	122.0204	0.00
18/10/2022	2029 On 03-August-23			Bond Future	124.61	124.6042	124.6115	124.6042	0.00
18/10/2022	2029 On 02-November-23			Bond Future	125.87	125.9101	125.8703	125.9101	0.00
18/10/2022	2030 On 03-November-22			Bond Future	10.83	88.2970	88.1892	88.2970	46,703.00
18/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	2	0	0	0	0.00
18/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	2	0	0	0	0.00
18/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	11	0	0	0	500.00
18/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3278	3	3	3	0.00
18/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	3	0	0	0	0.00
18/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
18/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	5273	5	5	5	0.00
18/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	3370	3	3	3	0.00
18/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	2911	3	3	3	0.00
18/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	65	0	0	0	500.00
18/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	3417	3	3	3	0.00
18/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3464	3	3	3	0.00
18/10/2022	2030 On 02-February-23			Bond Future	10.99	85.9334	85.8169	85.9334	86,392.00
18/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3435	4	3	4	5,000.00
18/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2262	2	2	2	0.00
18/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2361	2	2	2	0.00
18/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	479	1	0	1	0.00
18/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	364	0	0	0	388.00
18/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	60	0	0	0	102.00
18/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	104	0	0	0	388.00
18/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	430	0	0	0	0.00
18/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	342	0	0	0	0.00
18/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	2862	3	3	3	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	464	0	0	0	0.00
18/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	471	0	0	0	0.00
18/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	347	0	0	0	0.00
18/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	129	0	0	0	0.00
18/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	97	0	0	0	0.00
18/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	278	0	0	0	0.00
18/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	6323	6	6	6	102.00
18/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	10237	10	10	10	0.00
18/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	9133	9	9	9	0.00
18/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	8944	9	9	9	0.00
18/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	8381	8	8	8	0.00
18/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	5163	5	5	5	102.00
18/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4888	5	5	5	0.00
18/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1338	1	1	1	0.00
18/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1647	2	2	2	388.00
18/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5774	6	6	6	0.00
18/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5609	6	6	6	0.00
18/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5733	6	6	6	0.00
18/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	4965	5	5	5	0.00
18/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	4926	5	5	5	0.00
18/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1720	2	2	2	0.00
18/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1069	1	1	1	0.00
18/10/2022	2030 On 04-May-23			Bond Future	11.13	87.6859	87.5731	87.6859	0.00
18/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6660	7	7	7	0.00
18/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	3841	4	4	4	0.00
18/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	5030	5	5	5	0.00
18/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6439	7	6	7	0.00
18/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1486	2	1	2	0.00
18/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1667	2	2	2	350.00
18/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	508	1	1	1	150.00
18/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	3119	3	3	3	0.00
18/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1308	1	1	1	479.00
18/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1454	2	1	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
18/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1470	2	1	2	0.00
18/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	562	1	1	1	479.00
18/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	635	1	1	1	388.00
18/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	264	0	0	0	388.00
18/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	805	1	1	1	1,080.00
18/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5745	6	6	6	0.00
18/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9724	10	10	10	0.00
18/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7371	7	7	7	0.00
18/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6576	6	7	6	0.00
18/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	7009	7	7	7	0.00
18/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	4055	4	4	4	0.00
18/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	4083	4	4	4	0.00
18/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4375	4	4	4	0.00
18/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2252	2	2	2	150.00
18/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3729	4	4	4	0.00
18/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	4027	4	4	4	0.00
18/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	922	1	1	1	479.00
18/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1317	1	1	1	1,080.00
18/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1821	2	2	2	388.00
18/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	873	1	1	1	350.00
18/10/2022	2030 On 03-August-23			Bond Future	11.28	85.5165	85.3730	85.5165	0.00
18/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6374	6	6	6	0.00
18/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3083	3	3	3	0.00
18/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7275	7	7	7	0.00
18/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	3038	3	3	3	0.00
18/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1345	1	1	1	1,012.00
18/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1704	2	2	2	350.00
18/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3061	3	3	3	0.00
18/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2760	3	3	3	0.00
18/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4323	4	4	4	0.00
18/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2796	3	3	3	0.00
18/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	1024	1	1	1	350.00
18/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	5030	5	5	5	0.00

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18/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1243	1	1	1	1,012.00
18/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2778	3	3	3	0.00
18/10/2022	2030 On 02-November-23			Bond Future	11.43	87.3191	87.1379	87.3191	0.00
18/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1678	2	2	2	0.00
18/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1662	2	2	2	0.00
18/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1646	2	2	2	0.00
18/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4170	4	4	4	0.00
18/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	4145	4	4	4	0.00
18/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	4120	4	4	4	0.00
18/10/2022	2032 On 03-November-22			Bond Future	11.32	83.4909	83.3708	83.4909	115,422.00
18/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
18/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
18/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1553	2	2	2	0.00
18/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	4730	5	5	5	0.00
18/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	19	0	0	0	0.00
18/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	20	0	0	0	750.00
18/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	1214	1	1	1	0.00
18/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
18/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	3	0	0	0	0.00
18/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	6	0	0	0	0.00
18/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
18/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
18/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
18/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
18/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	6108	6	6	6	180.00
18/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	7442	7	7	7	0.00
18/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	6384	6	6	6	454.00
18/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	10661	11	11	11	0.00
18/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	10075	10	10	10	0.00
18/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	3947	4	4	4	180.00
18/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	10955	11	11	11	0.00
18/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	4318	4	4	4	454.00

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18/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	5833	6	6	6	0.00
18/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	581	1	1	1	7,500.00
18/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	3378	3	3	3	0.00
18/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	3429	3	3	3	0.00
18/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	26	0	0	0	750.00
18/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	427	0	0	0	500.00
18/10/2022	2032 On 02-February-23			Bond Future	11.48	85.0435	84.9148	85.0435	102,401.00
18/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3319	3	3	3	0.00
18/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6482	7	6	7	0.00
18/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	450	0	0	0	0.00
18/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	458	0	0	0	0.00
18/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	306	0	0	0	0.00
18/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	52	0	0	0	454.00
18/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	2871	3	3	3	0.00
18/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	466	0	0	0	0.00
18/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	550	1	1	1	0.00
18/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	741	1	1	1	750.00
18/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	341	0	0	0	500.00
18/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	76	0	0	0	500.00
18/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	195	0	0	0	750.00
18/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	8318	8	8	8	0.00
18/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10734	11	11	11	0.00
18/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6825	7	7	7	0.00
18/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4838	5	5	5	0.00
18/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5538	5	6	5	454.00
18/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	5984	6	6	6	0.00
18/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1866	2	2	2	0.00
18/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	11633	12	12	12	0.00
18/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	7115	7	7	7	454.00
18/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	6030	6	6	6	0.00
18/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	6076	6	6	6	0.00
18/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	594	1	1	1	750.00
18/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1598	2	2	2	500.00

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18/10/2022	2032 On 04-May-23			Bond Future	11.62	82.6140	82.4885	82.6140	0.00
18/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1145	1	1	1	400.00
18/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1521	2	2	2	0.00
18/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1537	2	2	2	0.00
18/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1553	2	2	2	0.00
18/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2506	3	3	3	400.00
18/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	8884	9	9	9	0.00
18/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	821	1	1	1	400.00
18/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	5124	5	5	5	0.00
18/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	5158	5	5	5	0.00
18/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	5192	5	5	5	0.00
18/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	6093	6	6	6	0.00
18/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3700	4	4	4	0.00
18/10/2022	2032 On 03-August-23			Bond Future	11.76	84.3466	84.1914	84.3466	2,600.00
18/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3404	3	3	3	0.00
18/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3429	4	3	4	0.00
18/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	3790	4	4	4	5,000.00
18/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3454	4	3	4	0.00
18/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3390	3	3	3	0.00
18/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	3124	3	3	3	0.00
18/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3411	3	3	3	0.00
18/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3432	3	3	3	0.00
18/10/2022	2032 On 02-November-23			Bond Future	11.90	81.9628	81.7711	81.9628	0.00
18/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	1870	2	2	2	0.00
18/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	1887	2	2	2	0.00
18/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	1905	2	2	2	0.00
18/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	4991	5	5	5	0.00
18/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	5021	5	5	5	0.00
18/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	5052	5	5	5	0.00
18/10/2022	2033 On 03-November-22			Bond Future	112.83	113.0440	112.8313	113.0440	590.00
18/10/2022	2033 On 02-February-23			Bond Future	114.95	115.1742	114.9490	115.1742	6,990.00
18/10/2022	2033 On 04-May-23			Bond Future	115.93	116.1564	115.9349	116.1564	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
18/10/2022	2033 On 03-August-23			Bond Future	118.35	118.6159	118.3523	118.6159	0.00
18/10/2022	2033 On 02-November-23			Bond Future	119.39	119.7034	119.3896	119.7034	0.00
18/10/2022	2037 On 03-November-22			Bond Future	11.84	79.5547	79.5332	79.5547	27,230.00
18/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	93	0	0	0	0.00
18/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	104	0	0	0	0.00
18/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	98	0	0	0	0.00
18/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	3194	3	3	3	0.00
18/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	3248	3	3	3	0.00
18/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	3140	3	3	3	0.00
18/10/2022	2037 On 02-February-23			Bond Future	11.99	76.7781	76.7502	76.7781	116,605.00
18/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	753	1	1	1	636.00
18/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	688	1	1	1	0.00
18/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2599	3	3	3	0.00
18/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	663	1	1	1	0.00
18/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	676	1	1	1	0.00
18/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	6200	6	6	6	0.00
18/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	6248	6	6	6	0.00
18/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	6151	6	6	6	0.00
18/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	5913	6	6	6	0.00
18/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2726	3	3	3	636.00
18/10/2022	2037 On 04-May-23			Bond Future	12.12	78.3444	78.3215	78.3444	0.00
18/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2737	3	3	3	400.00
18/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1234	1	1	1	400.00
18/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9196	9	9	9	0.00
18/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1727	2	2	2	0.00
18/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1689	2	2	2	0.00
18/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1708	2	2	2	0.00
18/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	6299	6	6	6	0.00
18/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7501	7	8	7	0.00
18/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	6339	6	6	6	0.00
18/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1201	1	1	1	400.00
18/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	6259	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4627	5	5	5	0.00
18/10/2022	2037 On 03-August-23			Bond Future	12.26	75.7291	75.6802	75.7291	0.00
18/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	3722	4	4	4	0.00
18/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3695	4	4	4	0.00
18/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3668	4	4	4	0.00
18/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4415	4	4	4	0.00
18/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4388	4	4	4	0.00
18/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4361	4	4	4	0.00
18/10/2022	2037 On 02-November-23			Bond Future	12.39	77.3258	77.2450	77.3258	0.00
18/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2070	2	2	2	0.00
18/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2051	2	2	2	0.00
18/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2088	2	2	2	0.00
18/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6633	7	7	7	0.00
18/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6595	7	7	7	0.00
18/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6557	7	7	7	0.00
18/10/2022	2038 On 03-November-22			Bond Future	125.38	126.3279	125.3800	126.3279	1,300.00
18/10/2022	2038 On 02-February-23			Bond Future	125.81	126.7865	125.8117	126.7865	2,770.00
18/10/2022	2038 On 04-May-23			Bond Future	128.41	129.3986	128.4124	129.3986	1,718.00
18/10/2022	2038 On 03-August-23			Bond Future	129.11	130.1551	129.1086	130.1551	0.00
18/10/2022	2038 On 02-November-23			Bond Future	131.81	132.9249	131.8051	132.9249	0.00
18/10/2022	2040 On 03-November-22			Bond Future	11.90	81.4019	81.3786	81.4019	18,301.00
18/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
18/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	226	0	0	0	0.00
18/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
18/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	142	0	0	0	0.00
18/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	1	0	0	0	0.00
18/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	74	0	0	0	1,467.00
18/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
18/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1393	1	1	1	0.00
18/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	3738	4	4	4	0.00
18/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	127	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
18/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	134	0	0	0	0.00
18/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	39	0	0	0	1,078.00
18/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	4437	4	4	4	0.00
18/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	3178	3	3	3	0.00
18/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	785	1	1	1	0.00
18/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	8491	8	8	8	0.00
18/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	3820	4	4	4	0.00
18/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	7094	7	7	7	0.00
18/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	7788	8	8	8	0.00
18/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	2689	3	3	3	0.00
18/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	126	0	0	0	1,078.00
18/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	3292	3	3	3	0.00
18/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	3235	3	3	3	0.00
18/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	12143	12	12	12	0.00
18/10/2022	2040 On 02-February-23			Bond Future	12.04	78.4093	78.3795	78.4093	108,497.00
18/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	2979	3	3	3	0.00
18/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	751	1	1	1	0.00
18/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	765	1	1	1	0.00
18/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	125	0	0	0	388.00
18/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	117	0	0	0	0.00
18/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3543	4	4	4	0.00
18/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3647	4	4	4	0.00
18/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	779	1	1	1	0.00
18/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	882	1	1	1	621.00
18/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	580	1	1	1	388.00
18/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	550	1	1	1	0.00
18/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	7408	7	7	7	0.00
18/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	6182	6	6	6	0.00
18/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2810	3	3	3	621.00
18/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	6539	7	7	7	0.00
18/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2314	2	2	2	388.00
18/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2383	2	2	2	0.00
18/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	12463	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	12249	12	12	12	0.00
18/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	7581	8	8	8	0.00
18/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	6591	7	7	7	0.00
18/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	6644	7	7	7	0.00
18/10/2022	2040 On 04-May-23			Bond Future	12.17	80.0091	79.9843	80.0091	0.00
18/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	8499	9	8	9	0.00
18/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	1937	2	2	2	0.00
18/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2065	2	2	2	486.00
18/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	888	1	1	1	486.00
18/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1115	1	1	1	388.00
18/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	1916	2	2	2	0.00
18/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	419	0	0	0	388.00
18/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	5962	6	6	6	0.00
18/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	1958	2	2	2	0.00
18/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	6430	6	6	6	0.00
18/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	9994	10	10	10	0.00
18/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2525	3	3	3	388.00
18/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1578	2	2	2	486.00
18/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	13527	14	14	14	0.00
18/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6516	7	7	7	0.00
18/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	8924	9	9	9	0.00
18/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	6221	6	6	6	0.00
18/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	6473	6	6	6	0.00
18/10/2022	2040 On 03-August-23			Bond Future	12.30	77.1783	77.1269	77.1783	0.00
18/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4204	4	4	4	0.00
18/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4175	4	4	4	0.00
18/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4234	4	4	4	0.00
18/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4621	5	5	5	0.00
18/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4677	5	5	5	0.00
18/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4649	5	5	5	0.00
18/10/2022	2040 On 02-November-23			Bond Future	12.42	78.8055	78.7216	78.8055	0.00
18/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2406	2	2	2	0.00
18/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2385	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2364	2	2	2	0.00
18/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	7337	7	7	7	0.00
18/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	7255	7	7	7	0.00
18/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	7296	7	7	7	0.00
18/10/2022	2044 On 03-November-22			Bond Future	11.87	78.2870	78.3247	78.2870	49,314.00
18/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	147	0	0	0	0.00
18/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	155	0	0	0	0.00
18/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
18/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
18/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	2	0	0	0	0.00
18/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	163	0	0	0	0.00
18/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	87	0	0	0	1,647.00
18/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	3732	4	4	4	0.00
18/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	3141	3	3	3	0.00
18/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	3084	3	3	3	0.00
18/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	7080	7	7	7	0.00
18/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	8521	9	9	9	0.00
18/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	12310	12	12	12	0.00
18/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	3198	3	3	3	0.00
18/10/2022	2044 On 02-February-23			Bond Future	12.01	75.3617	75.3942	75.3617	78,048.00
18/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	894	1	1	1	0.00
18/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	958	1	1	1	1,300.00
18/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	2903	3	3	3	0.00
18/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2593	3	3	3	1,300.00
18/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	863	1	1	1	0.00
18/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	878	1	1	1	0.00
18/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	6334	6	6	6	0.00
18/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	6386	6	6	6	0.00
18/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3235	3	3	3	0.00
18/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	2939	3	3	3	4,000.00
18/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	6077	6	6	6	0.00
18/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	6282	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2022	2044 On 04-May-23			Bond Future	12.12	76.8993	76.9379	76.8993	0.00
18/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4427	4	4	4	0.00
18/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	2919	3	3	3	0.00
18/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3636	4	4	4	0.00
18/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2125	2	2	2	0.00
18/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2103	2	2	2	0.00
18/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2081	2	2	2	0.00
18/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	6506	7	7	7	0.00
18/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	5181	5	5	5	4,115.00
18/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	6463	6	6	6	0.00
18/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	6420	6	6	6	0.00
18/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4371	4	4	4	4,115.00
18/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3684	4	4	4	1,500.00
18/10/2022	2044 On 03-August-23			Bond Future	12.25	74.1286	74.1429	74.1286	0.00
18/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4312	4	4	4	0.00
18/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4252	4	4	4	0.00
18/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4282	4	4	4	0.00
18/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	4782	5	5	5	0.00
18/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	4810	5	5	5	0.00
18/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4753	5	5	5	0.00
18/10/2022	2044 On 02-November-23			Bond Future	12.36	75.6916	75.6759	75.6916	0.00
18/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2744	3	3	3	0.00
18/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2766	3	3	3	0.00
18/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2788	3	3	3	0.00
18/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7566	8	8	8	0.00
18/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7608	8	8	8	0.00
18/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7649	8	8	8	0.00
18/10/2022	2046 On 03-November-22			Bond Future	110.69	111.9085	110.6937	111.9085	8,487.00
18/10/2022	2046 On 02-February-23			Bond Future	112.77	114.0173	112.7711	114.0173	9,274.00
18/10/2022	2046 On 04-May-23			Bond Future	113.06	114.3199	113.0568	114.3199	5,004.00
18/10/2022	2046 On 03-August-23			Bond Future	115.41	116.7412	115.4147	116.7412	0.00
18/10/2022	2046 On 02-November-23			Bond Future	115.71	117.1115	115.7140	117.1115	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
18/10/2022	2050 On 03-November-22			Bond Future	112.96	113.5217	112.9646	113.5217	1,583.00
18/10/2022	2050 On 02-February-23			Bond Future	112.94	113.5202	112.9444	113.5202	7,774.00
18/10/2022	2050 On 04-May-23			Bond Future	115.28	115.8587	115.2789	115.8587	3,582.00
18/10/2022	2050 On 03-August-23			Bond Future	115.48	116.1066	115.4795	116.1066	0.00
18/10/2022	2050 On 02-November-23			Bond Future	117.89	118.5775	117.8912	118.5775	0.00
18/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	AL37 On 03-November-22			Index Future	825.74	826.7510	825.7380	826.7510	0.00
18/10/2022	AL37 On 02-February-23			Index Future	841.00	842.0940	840.9960	842.0940	0.00
18/10/2022	AL37 On 04-May-23			Index Future	858.15	859.2170	858.1520	859.2170	0.00
18/10/2022	AL37 On 03-August-23			Index Future	875.84	877.2030	875.8430	877.2030	0.00
18/10/2022	AL37 On 02-November-23			Index Future	893.94	895.6710	893.9400	895.6710	0.00
18/10/2022	AL7T On 03-November-22			Index Future	935.67	936.8690	935.6730	936.8690	0.00
18/10/2022	AL7T On 02-February-23			Index Future	952.96	954.2560	952.9630	954.2560	0.00
18/10/2022	AL7T On 04-May-23			Index Future	972.40	973.6590	972.4030	973.6590	0.00
18/10/2022	AL7T On 03-August-23			Index Future	992.45	994.0410	992.4490	994.0410	0.00
18/10/2022	AL7T On 02-November-23			Index Future	1012.96	1014.9690	1012.9560	1014.9690	0.00
18/10/2022	ALBI On 03-November-22			Index Future	821.04	821.5220	821.0390	821.5220	108.00
18/10/2022	ALBI On 02-February-23			Index Future	836.21	836.7680	836.2100	836.7680	17.00
18/10/2022	ALBI On 04-May-23			Index Future	853.27	853.7830	853.2690	853.7830	0.00
18/10/2022	ALBI On 03-August-23			Index Future	870.86	871.6550	870.8590	871.6550	0.00
18/10/2022	ALBI On 02-November-23			Index Future	888.85	890.0070	888.8530	890.0070	0.00
18/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C303 On 14-August-15			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
18/10/2022	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2022	ES33 On 03-November-22			Bond Future	12.64	71.1322	71.1859	71.1322	0.00
18/10/2022	ES33 On 02-February-23			Bond Future	12.84	72.4726	72.5219	72.4726	350.00
18/10/2022	ES33 On 04-May-23			Bond Future	13.01	70.1702	70.2255	70.1702	0.00
18/10/2022	ES33 On 03-August-23			Bond Future	13.19	71.6577	71.6911	71.6577	0.00
18/10/2022	ES33 On 02-November-23			Bond Future	13.38	69.3871	69.3931	69.3871	0.00
18/10/2022	ES42 On 03-November-22			Bond Future	12.86	69.1992	69.4175	69.1992	0.00
18/10/2022	ES42 On 02-February-23			Bond Future	13.03	70.5032	70.7203	70.5032	4,769.00
18/10/2022	ES42 On 04-May-23			Bond Future	13.19	67.6919	67.9183	67.6919	0.00
18/10/2022	ES42 On 03-August-23			Bond Future	13.34	69.1278	69.3365	69.1278	0.00
18/10/2022	ES42 On 02-November-23			Bond Future	13.51	66.3367	66.5222	66.3367	0.00
18/10/2022	GOVI On 03-November-22			GOVI	809.38	809.9010	809.3780	809.9010	48.00
18/10/2022	GOVI On 03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 03-November-22	820.41	Put	GOVI	110320	11	11	11	0.00
18/10/2022	GOVI On 03-November-22	820.42	Put	GOVI	110420	11	11	11	0.00
18/10/2022	GOVI On 03-November-22	820.43	Put	GOVI	110520	11	11	11	0.00
18/10/2022	GOVI On 02-February-23			GOVI	824.33	824.9320	824.3340	824.9320	818.00
18/10/2022	GOVI On 02-February-23	850.84	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
18/10/2022	GOVI On 02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 02-February-23	850.83	Put	GOVI	264960	26	26	26	0.00
18/10/2022	GOVI On 02-February-23	850.82	Put	GOVI	264860	26	26	26	0.00
18/10/2022	GOVI On 02-February-23	850.84	Put	GOVI	265060	26	27	26	0.00
18/10/2022	GOVI On 04-May-23			GOVI	841.15	841.7060	841.1500	841.7060	0.00
18/10/2022	GOVI On 04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 04-May-23	852.86	Call	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	117100	11	12	11	0.00
18/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	117200	11	12	11	0.00
18/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	117300	11	12	11	0.00
18/10/2022	GOVI On 03-August-23			GOVI	858.49	859.3250	858.4910	859.3250	0.00
18/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	212610	22	21	22	0.00
18/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	212810	22	21	22	0.00
18/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	212710	22	21	22	0.00
18/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 02-November-23			GOVI	876.23	877.4170	876.2290	877.4170	0.00
18/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
18/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	95810	8	10	8	0.00
18/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	95910	8	10	8	0.00
18/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	95710	8	10	8	0.00
18/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/10/2022	IGOV On 03-November-22			Index Future	316.69	317.7040	316.6860	317.7040	411.00
18/10/2022	IGOV On 02-February-23			Index Future	322.62	323.6790	322.6160	323.6790	291.00
18/10/2022	IGOV On 04-May-23			Index Future	329.27	330.3370	329.2740	330.3370	0.00
18/10/2022	IGOV On 03-August-23			Index Future	336.14	337.3280	336.1370	337.3280	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
18/10/2022	IGOV On 02-November-23			Index Future	343.16	344.5030	343.1560	344.5030	0.00
18/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
18/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
18/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
18/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
18/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/10/2022	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/10/2022	JBAF On 19-October-22			Jibar Tradeable Future	6.46	93.5350	93.5450	93.5350	0.00
18/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.56	93.4600	93.4400	93.4600	0.00
18/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.34	92.6550	92.6650	92.6550	68.00
18/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
18/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.86	92.1200	92.1400	92.1200	0.00
18/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.93	92.0850	92.0750	92.0850	0.00
18/10/2022	JBAF On 19-April-23			Jibar Tradeable Future	8.11	8.1100	91.8900	8.1100	0.00
18/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.25	91.7700	91.7500	91.7700	0.00
18/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.30	91.7200	91.7050	91.7200	75.00
18/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.36	91.6650	91.6450	91.6650	272.00
18/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.35	91.6600	91.6500	91.6600	0.00
18/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.33	91.6900	91.6700	91.6900	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
18/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.40	91.6100	91.6000	91.6100	0.00
18/10/2022	R023 On 03-November-22			Bond Future	7.28	101.6023	101.6042	101.6023	8,432.00
18/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
18/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
18/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
18/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	313	0	0	0	0.00
18/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	316	0	0	0	0.00
18/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	310	0	0	0	0.00
18/10/2022	R035 On 03-November-22			Bond Future	11.68	83.5940	83.6013	83.5940	19,890.00
18/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
18/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
18/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	88	0	0	0	0.00
18/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	83	0	0	0	0.00
18/10/2022	R035 On 03-November-22	10.57	Call	Bond Future	1	0	0	0	0.00
18/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	93	0	0	0	0.00
18/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5360	5	5	5	0.00
18/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	33	0	0	0	0.00
18/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	50	0	0	0	976.00
18/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	4008	4	4	4	582.00
18/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	17	0	0	0	976.00
18/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	3118	3	3	3	0.00
18/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	6542	7	7	7	582.00
18/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	3225	3	3	3	0.00
18/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	3172	3	3	3	0.00
18/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3667	4	4	4	0.00
18/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	8248	8	8	8	0.00
18/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	11399	11	11	11	0.00
18/10/2022	R035 On 02-February-23			Bond Future	11.84	85.1485	85.1496	85.1485	160,253.00
18/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	3089	3	3	3	0.00
18/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	7727	8	8	8	0.00
18/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	897	1	1	1	976.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	912	1	1	1	0.00
18/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	641	1	1	1	0.00
18/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	218	0	0	0	976.00
18/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	425	0	0	0	388.00
18/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	653	1	1	1	0.00
18/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	2965	3	3	3	0.00
18/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	665	1	1	1	0.00
18/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	441	0	0	0	0.00
18/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	395	0	0	0	0.00
18/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	71	0	0	0	582.00
18/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	78	0	0	0	0.00
18/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	86	0	0	0	388.00
18/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	11790	12	12	12	0.00
18/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	12305	12	12	12	0.00
18/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7566	8	8	8	0.00
18/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	7351	7	7	7	0.00
18/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	7244	7	7	7	582.00
18/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	9266	9	9	9	0.00
18/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	6134	6	6	6	0.00
18/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	639	1	1	1	976.00
18/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	6182	6	6	6	0.00
18/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	12047	12	12	12	0.00
18/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	6230	6	6	6	0.00
18/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	5312	5	5	5	582.00
18/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	5356	5	5	5	0.00
18/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2303	2	2	2	388.00
18/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2395	2	2	2	0.00
18/10/2022	R035 On 04-May-23			Bond Future	11.96	82.3777	82.3845	82.3777	0.00
18/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1766	2	2	2	0.00
18/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	703	1	1	1	491.00
18/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	322	0	0	0	388.00
18/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	5098	5	5	5	0.00
18/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	7650	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1672	2	2	2	491.00
18/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1728	2	2	2	0.00
18/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1747	2	2	2	0.00
18/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	877	1	1	1	388.00
18/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8686	9	9	9	0.00
18/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1492	2	1	2	491.00
18/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2501	3	3	3	388.00
18/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	5899	6	6	6	0.00
18/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	12882	13	13	13	0.00
18/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9621	10	10	10	0.00
18/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	6093	6	6	6	0.00
18/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	5976	6	6	6	0.00
18/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	5937	6	6	6	0.00
18/10/2022	R035 On 03-August-23			Bond Future	12.10	84.1050	84.0850	84.1050	0.00
18/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3666	4	4	4	0.00
18/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3694	4	4	4	0.00
18/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3721	4	4	4	0.00
18/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4231	4	4	4	0.00
18/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4257	4	4	4	0.00
18/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4283	4	4	4	0.00
18/10/2022	R035 On 02-November-23			Bond Future	12.24	81.3705	81.3173	81.3705	0.00
18/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	1965	2	2	2	0.00
18/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	1928	2	2	2	0.00
18/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	1946	2	2	2	0.00
18/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	6326	6	6	6	0.00
18/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	6363	6	6	6	0.00
18/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	6289	6	6	6	0.00
18/10/2022	R186 On 03-November-22			Bond Future	9.22	108.4214	108.2831	108.4214	37,139.00
18/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
18/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	4	0	0	0	0.00
18/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	118	0	0	0	0.00
18/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	3	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
18/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	3	0	0	0	0.00
18/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2402	2	2	2	0.00
18/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1212	1	1	1	4,310.00
18/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2438	2	2	2	0.00
18/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2367	2	2	2	0.00
18/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3508	3	4	3	0.00
18/10/2022	R186 On 02-February-23			Bond Future	9.36	105.1372	104.9882	105.1372	65,826.00
18/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	327	0	0	0	0.00
18/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	322	0	0	0	0.00
18/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	317	0	0	0	0.00
18/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3778	4	4	4	0.00
18/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3750	4	4	4	0.00
18/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3721	4	4	4	0.00
18/10/2022	R186 On 04-May-23			Bond Future	9.45	107.2796	107.1350	107.2796	0.00
18/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	848	1	1	1	0.00
18/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	838	1	1	1	0.00
18/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	858	1	1	1	0.00
18/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2780	3	3	3	0.00
18/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2801	3	3	3	0.00
18/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2759	3	3	3	0.00
18/10/2022	R186 On 03-August-23			Bond Future	9.55	104.2215	104.0396	104.2215	0.00
18/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2305	2	2	2	0.00
18/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2270	2	2	2	0.00
18/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2287	2	2	2	0.00
18/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1740	2	2	2	0.00
18/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1751	2	2	2	0.00
18/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1728	2	2	2	0.00
18/10/2022	R186 On 02-November-23			Bond Future	9.66	106.4180	106.1903	106.4180	0.00
18/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3267	3	3	3	0.00
18/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1538	2	2	2	0.00
18/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1552	2	2	2	0.00
18/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1566	2	2	2	0.00
18/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1246	1	1	1	1,715.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2257	2	2	2	0.00
18/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2270	2	2	2	0.00
18/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2615	2	3	2	0.00
18/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2284	2	2	2	0.00
18/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1248	1	1	1	1,715.00
18/10/2022	R197 On 03-November-22			Bond Future	335.34	335.7723	335.3405	335.7723	538.00
18/10/2022	R197 On 02-February-23			Bond Future	332.73	333.1904	332.7257	333.1904	294.00
18/10/2022	R197 On 04-May-23			Bond Future	339.60	340.0540	339.6026	340.0540	0.00
18/10/2022	R197 On 03-August-23			Bond Future	337.53	338.0898	337.5273	338.0898	0.00
18/10/2022	R197 On 02-November-23			Bond Future	344.58	345.2853	344.5768	345.2853	0.00
18/10/2022	R202 On 03-November-22			Bond Future	247.43	247.3320	247.4273	247.3320	5,616.00
18/10/2022	R202 On 02-February-23			Bond Future	247.34	247.2606	247.3392	247.2606	6,655.00
18/10/2022	R202 On 04-May-23			Bond Future	252.45	252.3533	252.4507	252.3533	0.00
18/10/2022	R202 On 03-August-23			Bond Future	252.85	252.8286	252.8509	252.8286	0.00
18/10/2022	R202 On 02-November-23			Bond Future	258.13	258.2089	258.1316	258.2089	0.00
18/10/2022	R209 On 03-November-22			Bond Future	11.69	64.2881	64.2936	64.2881	15,753.00
18/10/2022	R209 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	3,250.00
18/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	423	0	0	0	1,136.00
18/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	31	0	0	0	0.00
18/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
18/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	14	0	0	0	1,136.00
18/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	29	0	0	0	0.00
18/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	33	0	0	0	0.00
18/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
18/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
18/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	1788	2	2	2	0.00
18/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	35	0	0	0	0.00
18/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	3350	3	3	3	0.00
18/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	6166	6	6	6	0.00
18/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	4012	4	4	4	0.00
18/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	293	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
18/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	12023	12	12	12	0.00
18/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	13593	14	14	14	0.00
18/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	3400	3	3	3	0.00
18/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3500	4	4	4	5,000.00
18/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	3450	3	3	3	0.00
18/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1344	1	1	1	0.00
18/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	9013	9	9	9	6,000.00
18/10/2022	R209 On 02-February-23			Bond Future	11.82	65.4837	65.4844	65.4837	24,399.00
18/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	505	1	1	1	0.00
18/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	495	1	0	1	0.00
18/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	486	0	0	0	0.00
18/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5680	6	6	6	0.00
18/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5767	6	6	6	0.00
18/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5723	6	6	6	0.00
18/10/2022	R209 On 04-May-23			Bond Future	11.94	63.6647	63.6699	63.6647	3,450.00
18/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1396	1	1	1	0.00
18/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4624	5	5	5	0.00
18/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1230	1	1	1	0.00
18/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1365	1	1	1	0.00
18/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1381	1	1	1	0.00
18/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	358	0	0	0	8,500.00
18/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	10498	11	10	11	0.00
18/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5521	6	6	6	0.00
18/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5557	6	6	6	0.00
18/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	5887	6	6	6	11,000.00
18/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2076	2	2	2	8,500.00
18/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5485	5	5	5	0.00
18/10/2022	R209 On 03-August-23			Bond Future	12.06	64.9998	64.9842	64.9998	0.00
18/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3224	3	3	3	0.00
18/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3201	3	3	3	0.00
18/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3177	3	3	3	0.00
18/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3736	4	4	4	0.00
18/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3782	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3759	4	4	4	0.00
18/10/2022	R209 On 02-November-23			Bond Future	12.18	63.2170	63.1755	63.2170	0.00
18/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1693	2	2	2	0.00
18/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1677	2	2	2	0.00
18/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1661	2	2	2	0.00
18/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5721	6	6	6	0.00
18/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5687	6	6	6	0.00
18/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5654	6	6	6	0.00
18/10/2022	R210 On 03-November-22			Bond Future	225.49	225.6345	225.4871	225.6345	103.00
18/10/2022	R210 On 02-February-23			Bond Future	229.72	229.8864	229.7189	229.8864	372.00
18/10/2022	R210 On 04-May-23			Bond Future	231.37	231.5198	231.3659	231.5198	0.00
18/10/2022	R210 On 03-August-23			Bond Future	236.19	236.4225	236.1908	236.4225	0.00
18/10/2022	R210 On 02-November-23			Bond Future	237.92	238.2486	237.9232	238.2486	0.00
18/10/2022	R213 On 03-November-22			Bond Future	11.20	79.1082	78.9771	79.1082	33,027.00
18/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
18/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
18/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
18/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
18/10/2022	R213 On 03-November-22	10.19	Call	Bond Future	0	0	0	0	0.00
18/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
18/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
18/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
18/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
18/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	3867	4	4	4	200.00
18/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3771	4	4	4	0.00
18/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3819	4	4	4	0.00
18/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9803	10	10	10	0.00
18/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4739	5	5	5	476.00
18/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5771	6	6	6	200.00
18/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3723	4	4	4	0.00
18/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	6468	6	6	6	476.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	10120	10	10	10	0.00
18/10/2022	R213 On 02-February-23			Bond Future	11.36	80.5794	80.4398	80.5794	31,822.00
18/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	554	1	1	1	912.00
18/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	383	0	0	0	0.00
18/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	377	0	0	0	0.00
18/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	53	0	0	0	476.00
18/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	389	0	0	0	0.00
18/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	482	1	0	1	0.00
18/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4428	5	4	5	0.00
18/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	270	0	0	0	0.00
18/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	862	1	1	1	912.00
18/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5633	6	6	6	0.00
18/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4808	5	5	5	0.00
18/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	5113	5	5	5	476.00
18/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	10577	10	11	10	0.00
18/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6532	6	7	6	476.00
18/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5675	6	6	6	0.00
18/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5592	5	6	5	0.00
18/10/2022	R213 On 04-May-23			Bond Future	11.50	78.6670	78.5301	78.6670	0.00
18/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1316	1	1	1	0.00
18/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1301	1	1	1	0.00
18/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1330	1	1	1	0.00
18/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4624	5	5	5	0.00
18/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4686	5	5	5	0.00
18/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4655	5	5	5	0.00
18/10/2022	R213 On 03-August-23			Bond Future	11.64	80.3161	80.1507	80.3161	0.00
18/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	3038	3	3	3	0.00
18/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	3015	3	3	3	0.00
18/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	3061	3	3	3	0.00
18/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	3103	3	3	3	0.00
18/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	3122	3	3	3	0.00
18/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	3083	3	3	3	0.00
18/10/2022	R213 On 02-November-23			Bond Future	11.79	78.4537	78.2536	78.4537	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
18/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1649	2	2	2	0.00
18/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1633	2	2	2	0.00
18/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1664	2	2	2	0.00
18/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4403	4	4	4	0.00
18/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4458	4	4	4	0.00
18/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4430	4	4	4	0.00
18/10/2022	R214 On 03-November-22			Bond Future	11.79	61.8465	61.8521	61.8465	16,475.00
18/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	143	0	0	0	0.00
18/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	151	0	0	0	0.00
18/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	136	0	0	0	0.00
18/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2393	2	2	2	0.00
18/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2439	2	2	2	0.00
18/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2485	3	2	3	0.00
18/10/2022	R214 On 02-February-23			Bond Future	11.92	62.9966	62.9976	62.9966	70,946.00
18/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2061	2	2	2	1,600.00
18/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	732	1	1	1	0.00
18/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	745	1	1	1	1,600.00
18/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	706	1	1	1	0.00
18/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	719	1	1	1	0.00
18/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	5146	5	5	5	0.00
18/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	5188	5	5	5	0.00
18/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	5103	5	5	5	0.00
18/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2677	3	3	3	0.00
18/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	5061	5	5	5	0.00
18/10/2022	R214 On 04-May-23			Bond Future	12.03	60.9802	60.9855	60.9802	0.00
18/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1802	2	2	2	0.00
18/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1783	2	2	2	0.00
18/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1765	2	2	2	0.00
18/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	5192	5	5	5	0.00
18/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	5157	5	5	5	0.00
18/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	5122	5	5	5	0.00
18/10/2022	R214 On 03-August-23			Bond Future	12.14	62.2588	62.2442	62.2588	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
18/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3809	4	4	4	0.00
18/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3784	4	4	4	0.00
18/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3758	4	4	4	0.00
18/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3752	4	4	4	0.00
18/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3729	4	4	4	0.00
18/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3707	4	4	4	0.00
18/10/2022	R214 On 02-November-23			Bond Future	12.25	60.2700	60.2309	60.2700	0.00
18/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2150	2	2	2	0.00
18/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2115	2	2	2	0.00
18/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2132	2	2	2	0.00
18/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	6108	6	6	6	0.00
18/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	6142	6	6	6	0.00
18/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	6073	6	6	6	0.00
18/10/2022	R248 On 03-November-22			Bond Future	11.81	77.1404	77.1470	77.1404	86,316.00
18/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
18/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	122	0	0	0	874.00
18/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	130	0	0	0	0.00
18/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	1387	1	1	1	0.00
18/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
18/10/2022	R248 On 03-November-22	10.70	Call	Bond Future	1	0	0	0	0.00
18/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	137	0	0	0	0.00
18/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	66	0	0	0	0.00
18/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	4071	4	4	4	0.00
18/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	3445	3	3	3	0.00
18/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	3385	3	3	3	0.00
18/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	7574	8	8	8	0.00
18/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	8320	8	8	8	0.00
18/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	827	1	1	1	0.00
18/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	13053	13	13	13	0.00
18/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	3325	3	3	3	0.00
18/10/2022	R248 On 02-February-23			Bond Future	11.94	78.6118	78.6126	78.6118	239,201.00
18/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	903	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	840	1	1	1	0.00
18/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	856	1	1	1	0.00
18/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	233	0	0	0	0.00
18/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	871	1	1	1	0.00
18/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2234	2	2	2	2,542.00
18/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	751	1	1	1	2,542.00
18/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	6937	7	7	7	0.00
18/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3722	4	4	4	0.00
18/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	6495	7	6	7	0.00
18/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	6388	6	6	6	0.00
18/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	10861	11	11	11	0.00
18/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	6549	7	7	7	0.00
18/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	6604	7	7	7	0.00
18/10/2022	R248 On 04-May-23			Bond Future	12.05	75.7522	75.7584	75.7522	10,943.00
18/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2088	2	2	2	0.00
18/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2110	2	2	2	0.00
18/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2133	2	2	2	0.00
18/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	6584	7	7	7	0.00
18/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	6628	7	7	7	0.00
18/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	6673	7	7	7	0.00
18/10/2022	R248 On 03-August-23			Bond Future	12.17	77.3030	77.2845	77.3030	0.00
18/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4261	4	4	4	0.00
18/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4292	4	4	4	0.00
18/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4323	4	4	4	0.00
18/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4652	5	5	5	0.00
18/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4681	5	5	5	0.00
18/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4710	5	5	5	0.00
18/10/2022	R248 On 02-November-23			Bond Future	12.28	74.5083	74.4593	74.5083	0.00
18/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2378	2	2	2	0.00
18/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2334	2	2	2	0.00
18/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2356	2	2	2	0.00
18/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	7264	7	7	7	0.00
18/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	7351	7	7	7	0.00

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<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
18/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	7307	7	7	7	0.00

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