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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
25/10/2022	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	2025 On 03-November-22			Bond Future	165.66	165.3438	165.6607	165.3438	1,504.00
25/10/2022	2025 On 02-February-23			Bond Future	167.07	166.7221	167.0673	166.7221	5,801.00
25/10/2022	2025 On 04-May-23			Bond Future	170.51	170.1582	170.5110	170.1582	0.00
25/10/2022	2025 On 03-August-23			Bond Future	172.36	171.9520	172.3588	171.9520	0.00
25/10/2022	2025 On 02-November-23			Bond Future	176.01	175.5426	176.0085	175.5426	0.00
25/10/2022	2029 On 03-November-22			Bond Future	117.45	116.3688	117.4550	116.3688	738.00
25/10/2022	2029 On 02-February-23			Bond Future	119.66	118.5383	119.6605	118.5383	1,252.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2022	2029 On 04-May-23			Bond Future	120.83	119.6856	120.8316	119.6856	0.00
25/10/2022	2029 On 03-August-23			Bond Future	123.38	122.1795	123.3818	122.1795	0.00
25/10/2022	2029 On 02-November-23			Bond Future	124.66	123.3951	124.6595	123.3951	0.00
25/10/2022	2030 On 03-November-22			Bond Future	10.87	87.1080	10.8694	87.1080	45,939.00
25/10/2022	2030 On 03-November-22	10.08	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2030 On 03-November-22	10.09	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2030 On 03-November-22	10.20	Call	Bond Future	1	0	1	0	500.00
25/10/2022	2030 On 03-November-22	11.57	Call	Bond Future	3076	2	3076	2	0.00
25/10/2022	2030 On 03-November-22	9.70	Call	Bond Future	0	0	0	0	500.00
25/10/2022	2030 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2030 On 03-November-22	10.10	Put	Bond Future	3525	4	3525	4	0.00
25/10/2022	2030 On 03-November-22	10.20	Put	Bond Future	3057	4	3057	4	0.00
25/10/2022	2030 On 03-November-22	9.70	Put	Bond Future	5430	6	5430	6	0.00
25/10/2022	2030 On 03-November-22	11.57	Put	Bond Future	19	0	19	0	500.00
25/10/2022	2030 On 03-November-22	10.09	Put	Bond Future	3572	4	3572	4	0.00
25/10/2022	2030 On 03-November-22	10.08	Put	Bond Future	3619	5	3619	5	0.00
25/10/2022	2030 On 02-February-23			Bond Future	11.03	84.7048	11.0312	84.7048	90,034.00
25/10/2022	2030 On 02-February-23	11.55	Call	Bond Future	3280	3	3280	3	5,000.00
25/10/2022	2030 On 02-February-23	11.12	Call	Bond Future	2125	2	2125	2	0.00
25/10/2022	2030 On 02-February-23	11.16	Call	Bond Future	2222	2	2222	2	0.00
25/10/2022	2030 On 02-February-23	10.01	Call	Bond Future	420	0	420	0	0.00
25/10/2022	2030 On 02-February-23	9.83	Call	Bond Future	314	0	314	0	388.00
25/10/2022	2030 On 02-February-23	8.81	Call	Bond Future	48	0	48	0	102.00
25/10/2022	2030 On 02-February-23	9.08	Call	Bond Future	86	0	86	0	388.00
25/10/2022	2030 On 02-February-23	9.94	Call	Bond Future	375	0	375	0	0.00
25/10/2022	2030 On 02-February-23	9.79	Call	Bond Future	295	0	295	0	0.00
25/10/2022	2030 On 02-February-23	11.35	Call	Bond Future	2714	2	2714	2	5,000.00
25/10/2022	2030 On 02-February-23	9.99	Call	Bond Future	406	0	406	0	0.00
25/10/2022	2030 On 02-February-23	10.00	Call	Bond Future	412	0	412	0	0.00
25/10/2022	2030 On 02-February-23	9.80	Call	Bond Future	299	0	299	0	0.00
25/10/2022	2030 On 02-February-23	9.20	Call	Bond Future	107	0	107	0	0.00
25/10/2022	2030 On 02-February-23	9.04	Call	Bond Future	80	0	80	0	0.00
25/10/2022	2030 On 02-February-23	9.66	Call	Bond Future	238	0	238	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
25/10/2022	2030 On 02-February-23	9.66	Put	Bond Future	6441	7	6441	7	102.00
25/10/2022	2030 On 02-February-23	8.81	Put	Bond Future	10384	11	10384	11	0.00
25/10/2022	2030 On 02-February-23	9.04	Put	Bond Future	9275	10	9275	10	0.00
25/10/2022	2030 On 02-February-23	9.08	Put	Bond Future	9084	10	9084	10	0.00
25/10/2022	2030 On 02-February-23	9.20	Put	Bond Future	8518	9	8518	9	0.00
25/10/2022	2030 On 02-February-23	9.94	Put	Bond Future	5267	6	5267	6	102.00
25/10/2022	2030 On 02-February-23	10.01	Put	Bond Future	4987	6	4987	6	0.00
25/10/2022	2030 On 02-February-23	11.35	Put	Bond Future	1348	2	1348	2	0.00
25/10/2022	2030 On 02-February-23	11.16	Put	Bond Future	1667	2	1667	2	388.00
25/10/2022	2030 On 02-February-23	9.79	Put	Bond Future	5886	7	5886	7	0.00
25/10/2022	2030 On 02-February-23	9.83	Put	Bond Future	5719	7	5719	7	0.00
25/10/2022	2030 On 02-February-23	9.80	Put	Bond Future	5844	7	5844	7	0.00
25/10/2022	2030 On 02-February-23	9.99	Put	Bond Future	5066	6	5066	6	0.00
25/10/2022	2030 On 02-February-23	10.00	Put	Bond Future	5026	6	5026	6	0.00
25/10/2022	2030 On 02-February-23	11.12	Put	Bond Future	1742	2	1742	2	0.00
25/10/2022	2030 On 02-February-23	11.55	Put	Bond Future	1072	1	1072	1	0.00
25/10/2022	2030 On 04-May-23			Bond Future	11.17	86.4332	11.1725	86.4332	0.00
25/10/2022	2030 On 04-May-23	12.57	Call	Bond Future	6458	6	6458	6	0.00
25/10/2022	2030 On 04-May-23	11.62	Call	Bond Future	3650	3	3650	3	0.00
25/10/2022	2030 On 04-May-23	12.04	Call	Bond Future	4831	4	4831	4	0.00
25/10/2022	2030 On 04-May-23	12.50	Call	Bond Future	6237	5	6237	5	0.00
25/10/2022	2030 On 04-May-23	10.54	Call	Bond Future	1383	1	1383	1	0.00
25/10/2022	2030 On 04-May-23	10.65	Call	Bond Future	1550	1	1550	1	350.00
25/10/2022	2030 On 04-May-23	9.58	Call	Bond Future	486	0	486	0	150.00
25/10/2022	2030 On 04-May-23	10.00	Call	Bond Future	772	1	772	1	1,080.00
25/10/2022	2030 On 04-May-23	11.34	Call	Bond Future	2941	2	2941	2	0.00
25/10/2022	2030 On 04-May-23	10.42	Call	Bond Future	1215	1	1215	1	479.00
25/10/2022	2030 On 04-May-23	10.52	Call	Bond Future	1354	1	1354	1	0.00
25/10/2022	2030 On 04-May-23	10.53	Call	Bond Future	1369	1	1369	1	0.00
25/10/2022	2030 On 04-May-23	9.67	Call	Bond Future	538	0	538	0	479.00
25/10/2022	2030 On 04-May-23	9.78	Call	Bond Future	608	0	608	0	388.00
25/10/2022	2030 On 04-May-23	9.03	Call	Bond Future	241	0	241	0	388.00
25/10/2022	2030 On 04-May-23	9.03	Put	Bond Future	9869	11	9869	11	0.00

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25/10/2022	2030 On 04-May-23	9.58	Put	Bond Future	7516	8	7516	8	0.00
25/10/2022	2030 On 04-May-23	9.78	Put	Bond Future	6717	8	6717	8	0.00
25/10/2022	2030 On 04-May-23	9.67	Put	Bond Future	7152	8	7152	8	0.00
25/10/2022	2030 On 04-May-23	10.53	Put	Bond Future	4121	5	4121	5	0.00
25/10/2022	2030 On 04-May-23	10.52	Put	Bond Future	4150	5	4150	5	0.00
25/10/2022	2030 On 04-May-23	10.42	Put	Bond Future	4450	5	4450	5	0.00
25/10/2022	2030 On 04-May-23	11.34	Put	Bond Future	2241	3	2241	3	150.00
25/10/2022	2030 On 04-May-23	10.00	Put	Bond Future	5880	7	5880	7	0.00
25/10/2022	2030 On 04-May-23	10.65	Put	Bond Future	3780	4	3780	4	0.00
25/10/2022	2030 On 04-May-23	10.54	Put	Bond Future	4092	5	4092	5	0.00
25/10/2022	2030 On 04-May-23	12.50	Put	Bond Future	887	1	887	1	479.00
25/10/2022	2030 On 04-May-23	12.04	Put	Bond Future	1285	2	1285	2	1,080.00
25/10/2022	2030 On 04-May-23	11.62	Put	Bond Future	1797	2	1797	2	388.00
25/10/2022	2030 On 04-May-23	12.57	Put	Bond Future	838	1	838	1	350.00
25/10/2022	2030 On 03-August-23			Bond Future	11.32	84.2081	11.3170	84.2081	0.00
25/10/2022	2030 On 03-August-23	12.59	Call	Bond Future	6290	6	6290	6	0.00
25/10/2022	2030 On 03-August-23	11.36	Call	Bond Future	3040	3	3040	3	0.00
25/10/2022	2030 On 03-August-23	12.89	Call	Bond Future	7182	6	7182	6	0.00
25/10/2022	2030 On 03-August-23	11.34	Call	Bond Future	2996	2	2996	2	0.00
25/10/2022	2030 On 03-August-23	11.35	Call	Bond Future	3018	3	3018	3	0.00
25/10/2022	2030 On 03-August-23	10.40	Call	Bond Future	1332	1	1332	1	1,012.00
25/10/2022	2030 On 03-August-23	10.65	Call	Bond Future	1685	1	1685	1	350.00
25/10/2022	2030 On 03-August-23	10.65	Put	Bond Future	4452	5	4452	5	0.00
25/10/2022	2030 On 03-August-23	11.36	Put	Bond Future	2866	3	2866	3	0.00
25/10/2022	2030 On 03-August-23	11.34	Put	Bond Future	2902	3	2902	3	0.00
25/10/2022	2030 On 03-August-23	12.89	Put	Bond Future	1079	1	1079	1	350.00
25/10/2022	2030 On 03-August-23	10.40	Put	Bond Future	5166	6	5166	6	0.00
25/10/2022	2030 On 03-August-23	12.59	Put	Bond Future	1307	2	1307	2	1,012.00
25/10/2022	2030 On 03-August-23	11.35	Put	Bond Future	2884	3	2884	3	0.00
25/10/2022	2030 On 02-November-23			Bond Future	11.46	85.9487	11.4597	85.9487	0.00
25/10/2022	2030 On 02-November-23	10.82	Call	Bond Future	1577	1	1577	1	0.00
25/10/2022	2030 On 02-November-23	10.81	Call	Bond Future	1562	1	1562	1	0.00
25/10/2022	2030 On 02-November-23	10.80	Call	Bond Future	1547	1	1547	1	0.00

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25/10/2022	2030 On 02-November-23	10.80	Put	Bond Future	4197	5	4197	5	0.00
25/10/2022	2030 On 02-November-23	10.81	Put	Bond Future	4171	5	4171	5	0.00
25/10/2022	2030 On 02-November-23	10.82	Put	Bond Future	4145	5	4145	5	0.00
25/10/2022	2032 On 03-November-22			Bond Future	11.36	82.2609	11.3585	82.2609	113,000.00
25/10/2022	2032 On 03-November-22	9.31	Call	Bond Future	0	0	0	0	180.00
25/10/2022	2032 On 03-November-22	9.46	Call	Bond Future	0	0	0	0	500.00
25/10/2022	2032 On 03-November-22	11.55	Call	Bond Future	1242	1	1242	1	0.00
25/10/2022	2032 On 03-November-22	12.30	Call	Bond Future	4530	4	4530	4	0.00
25/10/2022	2032 On 03-November-22	10.66	Call	Bond Future	2	0	2	0	0.00
25/10/2022	2032 On 03-November-22	10.67	Call	Bond Future	2	0	2	0	750.00
25/10/2022	2032 On 03-November-22	11.45	Call	Bond Future	903	0	903	0	0.00
25/10/2022	2032 On 03-November-22	10.21	Call	Bond Future	0	0	0	0	500.00
25/10/2022	2032 On 03-November-22	10.49	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2032 On 03-November-22	10.56	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2032 On 03-November-22	10.11	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2032 On 03-November-22	9.36	Call	Bond Future	0	0	0	0	454.00
25/10/2022	2032 On 03-November-22	10.16	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2032 On 03-November-22	9.92	Call	Bond Future	0	0	0	0	750.00
25/10/2022	2032 On 03-November-22	9.92	Put	Bond Future	7620	9	7620	9	0.00
25/10/2022	2032 On 03-November-22	10.11	Put	Bond Future	6561	7	6561	7	454.00
25/10/2022	2032 On 03-November-22	10.16	Put	Bond Future	6286	7	6286	7	180.00
25/10/2022	2032 On 03-November-22	9.36	Put	Bond Future	10838	12	10838	12	0.00
25/10/2022	2032 On 03-November-22	9.46	Put	Bond Future	10253	11	10253	11	0.00
25/10/2022	2032 On 03-November-22	10.56	Put	Bond Future	4119	5	4119	5	180.00
25/10/2022	2032 On 03-November-22	9.31	Put	Bond Future	11133	12	11133	12	0.00
25/10/2022	2032 On 03-November-22	10.49	Put	Bond Future	4493	5	4493	5	454.00
25/10/2022	2032 On 03-November-22	10.21	Put	Bond Future	6011	7	6011	7	0.00
25/10/2022	2032 On 03-November-22	11.45	Put	Bond Future	448	1	448	1	7,500.00
25/10/2022	2032 On 03-November-22	10.67	Put	Bond Future	3537	4	3537	4	0.00
25/10/2022	2032 On 03-November-22	10.66	Put	Bond Future	3590	5	3590	5	0.00
25/10/2022	2032 On 03-November-22	12.30	Put	Bond Future	5	0	5	0	750.00
25/10/2022	2032 On 03-November-22	11.55	Put	Bond Future	294	1	294	1	500.00
25/10/2022	2032 On 02-February-23			Bond Future	11.52	83.7741	11.5194	83.7741	111,917.00

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25/10/2022	2032 On 02-February-23	11.84	Call	Bond Future	3150	3	3150	3	0.00
25/10/2022	2032 On 02-February-23	12.75	Call	Bond Future	6291	6	6291	6	0.00
25/10/2022	2032 On 02-February-23	10.38	Call	Bond Future	388	0	388	0	0.00
25/10/2022	2032 On 02-February-23	10.39	Call	Bond Future	395	0	395	0	0.00
25/10/2022	2032 On 02-February-23	10.16	Call	Bond Future	259	0	259	0	0.00
25/10/2022	2032 On 02-February-23	9.31	Call	Bond Future	40	0	40	0	454.00
25/10/2022	2032 On 02-February-23	11.69	Call	Bond Future	2709	2	2709	2	0.00
25/10/2022	2032 On 02-February-23	10.40	Call	Bond Future	402	0	402	0	0.00
25/10/2022	2032 On 02-February-23	10.50	Call	Bond Future	479	0	479	0	0.00
25/10/2022	2032 On 02-February-23	10.67	Call	Bond Future	656	0	656	0	750.00
25/10/2022	2032 On 02-February-23	10.22	Call	Bond Future	290	0	290	0	500.00
25/10/2022	2032 On 02-February-23	9.47	Call	Bond Future	60	0	60	0	500.00
25/10/2022	2032 On 02-February-23	9.92	Call	Bond Future	161	0	161	0	750.00
25/10/2022	2032 On 02-February-23	9.92	Put	Bond Future	8465	9	8465	9	0.00
25/10/2022	2032 On 02-February-23	9.47	Put	Bond Future	10898	12	10898	12	0.00
25/10/2022	2032 On 02-February-23	10.22	Put	Bond Future	6954	8	6954	8	0.00
25/10/2022	2032 On 02-February-23	10.67	Put	Bond Future	4934	6	4934	6	0.00
25/10/2022	2032 On 02-February-23	10.50	Put	Bond Future	5647	6	5647	6	454.00
25/10/2022	2032 On 02-February-23	10.40	Put	Bond Future	6101	7	6101	7	0.00
25/10/2022	2032 On 02-February-23	11.69	Put	Bond Future	1885	2	1885	2	0.00
25/10/2022	2032 On 02-February-23	9.31	Put	Bond Future	11802	13	11802	13	0.00
25/10/2022	2032 On 02-February-23	10.16	Put	Bond Future	7248	8	7248	8	454.00
25/10/2022	2032 On 02-February-23	10.39	Put	Bond Future	6148	7	6148	7	0.00
25/10/2022	2032 On 02-February-23	10.38	Put	Bond Future	6194	7	6194	7	0.00
25/10/2022	2032 On 02-February-23	12.75	Put	Bond Future	583	1	583	1	750.00
25/10/2022	2032 On 02-February-23	11.84	Put	Bond Future	1609	2	1609	2	500.00
25/10/2022	2032 On 04-May-23			Bond Future	11.66	81.3198	11.6577	81.3198	66,353.00
25/10/2022	2032 On 04-May-23	10.62	Call	Bond Future	1084	1	1084	1	400.00
25/10/2022	2032 On 04-May-23	10.87	Call	Bond Future	1448	1	1448	1	0.00
25/10/2022	2032 On 04-May-23	10.88	Call	Bond Future	1464	1	1464	1	0.00
25/10/2022	2032 On 04-May-23	10.89	Call	Bond Future	1480	1	1480	1	0.00
25/10/2022	2032 On 04-May-23	11.37	Call	Bond Future	2410	2	2410	2	400.00
25/10/2022	2032 On 04-May-23	13.43	Call	Bond Future	8715	8	8715	8	0.00

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25/10/2022	2032 On 04-May-23	13.43	Put	Bond Future	841	1	841	1	400.00
25/10/2022	2032 On 04-May-23	10.89	Put	Bond Future	5240	6	5240	6	0.00
25/10/2022	2032 On 04-May-23	10.88	Put	Bond Future	5274	6	5274	6	0.00
25/10/2022	2032 On 04-May-23	10.87	Put	Bond Future	5308	6	5308	6	0.00
25/10/2022	2032 On 04-May-23	10.62	Put	Bond Future	6221	7	6221	7	0.00
25/10/2022	2032 On 04-May-23	11.37	Put	Bond Future	3792	4	3792	4	0.00
25/10/2022	2032 On 03-August-23			Bond Future	11.79	82.9971	11.7930	82.9971	2,600.00
25/10/2022	2032 On 03-August-23	11.75	Call	Bond Future	3362	3	3362	3	0.00
25/10/2022	2032 On 03-August-23	11.76	Call	Bond Future	3387	3	3387	3	0.00
25/10/2022	2032 On 03-August-23	11.90	Call	Bond Future	3742	3	3742	3	5,000.00
25/10/2022	2032 On 03-August-23	11.77	Call	Bond Future	3412	3	3412	3	0.00
25/10/2022	2032 On 03-August-23	11.77	Put	Bond Future	3519	4	3519	4	0.00
25/10/2022	2032 On 03-August-23	11.90	Put	Bond Future	3248	4	3248	4	0.00
25/10/2022	2032 On 03-August-23	11.76	Put	Bond Future	3541	4	3541	4	0.00
25/10/2022	2032 On 03-August-23	11.75	Put	Bond Future	3562	4	3562	4	0.00
25/10/2022	2032 On 02-November-23			Bond Future	11.94	80.5519	11.9365	80.5519	0.00
25/10/2022	2032 On 02-November-23	11.22	Call	Bond Future	1782	1	1782	1	0.00
25/10/2022	2032 On 02-November-23	11.23	Call	Bond Future	1799	1	1799	1	0.00
25/10/2022	2032 On 02-November-23	11.24	Call	Bond Future	1816	1	1816	1	0.00
25/10/2022	2032 On 02-November-23	11.24	Put	Bond Future	5053	6	5053	6	0.00
25/10/2022	2032 On 02-November-23	11.23	Put	Bond Future	5084	6	5084	6	0.00
25/10/2022	2032 On 02-November-23	11.22	Put	Bond Future	5115	6	5115	6	0.00
25/10/2022	2033 On 03-November-22			Bond Future	111.45	110.5980	111.4487	110.5980	560.00
25/10/2022	2033 On 02-February-23			Bond Future	113.54	112.6598	113.5415	112.6598	7,059.00
25/10/2022	2033 On 04-May-23			Bond Future	114.50	113.5964	114.4967	113.5964	0.00
25/10/2022	2033 On 03-August-23			Bond Future	116.91	115.9634	116.9132	115.9634	0.00
25/10/2022	2033 On 02-November-23			Bond Future	117.96	116.9585	117.9631	116.9585	0.00
25/10/2022	2037 On 03-November-22			Bond Future	11.84	78.5071	11.8364	78.5071	24,981.00
25/10/2022	2037 On 03-November-22	11.30	Call	Bond Future	27	0	27	0	0.00
25/10/2022	2037 On 03-November-22	11.31	Call	Bond Future	29	0	29	0	0.00
25/10/2022	2037 On 03-November-22	11.32	Call	Bond Future	32	0	32	0	0.00
25/10/2022	2037 On 03-November-22	11.31	Put	Bond Future	3077	4	3077	4	0.00
25/10/2022	2037 On 03-November-22	11.30	Put	Bond Future	3134	4	3134	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
25/10/2022	2037 On 03-November-22	11.32	Put	Bond Future	3020	4	3020	4	0.00
25/10/2022	2037 On 02-February-23			Bond Future	11.98	75.6953	11.9841	75.6953	121,753.00
25/10/2022	2037 On 02-February-23	11.10	Call	Bond Future	708	1	708	1	636.00
25/10/2022	2037 On 02-February-23	11.05	Call	Bond Future	645	0	645	0	0.00
25/10/2022	2037 On 02-February-23	11.97	Call	Bond Future	2546	2	2546	2	0.00
25/10/2022	2037 On 02-February-23	11.03	Call	Bond Future	621	0	621	0	0.00
25/10/2022	2037 On 02-February-23	11.04	Call	Bond Future	633	0	633	0	0.00
25/10/2022	2037 On 02-February-23	11.04	Put	Bond Future	6108	7	6108	7	0.00
25/10/2022	2037 On 02-February-23	11.03	Put	Bond Future	6157	7	6157	7	0.00
25/10/2022	2037 On 02-February-23	11.05	Put	Bond Future	6059	7	6059	7	0.00
25/10/2022	2037 On 02-February-23	11.10	Put	Bond Future	5818	7	5818	7	0.00
25/10/2022	2037 On 02-February-23	11.97	Put	Bond Future	2623	3	2623	3	636.00
25/10/2022	2037 On 04-May-23			Bond Future	12.11	77.2406	12.1149	77.2406	0.00
25/10/2022	2037 On 04-May-23	11.78	Call	Bond Future	2717	2	2717	2	400.00
25/10/2022	2037 On 04-May-23	11.03	Call	Bond Future	1214	1	1214	1	400.00
25/10/2022	2037 On 04-May-23	13.73	Call	Bond Future	9203	8	9203	8	0.00
25/10/2022	2037 On 04-May-23	11.32	Call	Bond Future	1705	1	1705	1	0.00
25/10/2022	2037 On 04-May-23	11.30	Call	Bond Future	1668	1	1668	1	0.00
25/10/2022	2037 On 04-May-23	11.31	Call	Bond Future	1687	1	1687	1	0.00
25/10/2022	2037 On 04-May-23	11.31	Put	Bond Future	6232	7	6232	7	0.00
25/10/2022	2037 On 04-May-23	11.03	Put	Bond Future	7435	8	7435	8	0.00
25/10/2022	2037 On 04-May-23	11.30	Put	Bond Future	6273	7	6273	7	0.00
25/10/2022	2037 On 04-May-23	13.73	Put	Bond Future	1163	1	1163	1	400.00
25/10/2022	2037 On 04-May-23	11.32	Put	Bond Future	6192	7	6192	7	0.00
25/10/2022	2037 On 04-May-23	11.78	Put	Bond Future	4561	5	4561	5	0.00
25/10/2022	2037 On 03-August-23			Bond Future	12.25	74.5757	12.2473	74.5757	0.00
25/10/2022	2037 On 03-August-23	12.14	Call	Bond Future	3790	3	3790	3	0.00
25/10/2022	2037 On 03-August-23	12.12	Call	Bond Future	3736	3	3736	3	0.00
25/10/2022	2037 On 03-August-23	12.13	Call	Bond Future	3763	3	3763	3	0.00
25/10/2022	2037 On 03-August-23	12.13	Put	Bond Future	4390	5	4390	5	0.00
25/10/2022	2037 On 03-August-23	12.12	Put	Bond Future	4416	5	4416	5	0.00
25/10/2022	2037 On 03-August-23	12.14	Put	Bond Future	4363	5	4363	5	0.00
25/10/2022	2037 On 02-November-23			Bond Future	12.38	76.1173	12.3751	76.1173	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
25/10/2022	2037 On 02-November-23	11.56	Call	Bond Future	2045	2	2045	2	0.00
25/10/2022	2037 On 02-November-23	11.55	Call	Bond Future	2026	2	2026	2	0.00
25/10/2022	2037 On 02-November-23	11.57	Call	Bond Future	2064	2	2064	2	0.00
25/10/2022	2037 On 02-November-23	11.55	Put	Bond Future	6519	7	6519	7	0.00
25/10/2022	2037 On 02-November-23	11.56	Put	Bond Future	6481	7	6481	7	0.00
25/10/2022	2037 On 02-November-23	11.57	Put	Bond Future	6443	7	6443	7	0.00
25/10/2022	2038 On 03-November-22			Bond Future	123.57	122.3263	123.5704	122.3263	1,300.00
25/10/2022	2038 On 02-February-23			Bond Future	123.97	122.6894	123.9738	122.6894	3,846.00
25/10/2022	2038 On 04-May-23			Bond Future	126.53	125.2188	126.5297	125.2188	1,718.00
25/10/2022	2038 On 03-August-23			Bond Future	127.23	125.8574	127.2308	125.8574	0.00
25/10/2022	2038 On 02-November-23			Bond Future	129.92	128.4857	129.9249	128.4857	0.00
25/10/2022	2040 On 03-November-22			Bond Future	11.88	80.3651	11.8806	80.3651	13,035.00
25/10/2022	2040 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2040 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,467.00
25/10/2022	2040 On 03-November-22	11.50	Call	Bond Future	92	0	92	0	0.00
25/10/2022	2040 On 03-November-22	11.41	Call	Bond Future	46	0	46	0	0.00
25/10/2022	2040 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2040 On 03-November-22	11.30	Call	Bond Future	17	0	17	0	1,467.00
25/10/2022	2040 On 03-November-22	10.70	Call	Bond Future	0	0	0	0	1,078.00
25/10/2022	2040 On 03-November-22	12.00	Call	Bond Future	1187	1	1187	1	0.00
25/10/2022	2040 On 03-November-22	12.52	Call	Bond Future	3748	3	3748	3	0.00
25/10/2022	2040 On 03-November-22	11.39	Call	Bond Future	39	0	39	0	0.00
25/10/2022	2040 On 03-November-22	11.40	Call	Bond Future	42	0	42	0	0.00
25/10/2022	2040 On 03-November-22	11.20	Call	Bond Future	6	0	6	0	1,078.00
25/10/2022	2040 On 03-November-22	11.20	Put	Bond Future	4296	5	4296	5	0.00
25/10/2022	2040 On 03-November-22	11.41	Put	Bond Future	2974	4	2974	4	0.00
25/10/2022	2040 On 03-November-22	12.00	Put	Bond Future	470	1	470	1	0.00
25/10/2022	2040 On 03-November-22	10.60	Put	Bond Future	8382	10	8382	10	0.00
25/10/2022	2040 On 03-November-22	11.30	Put	Bond Future	3654	5	3654	5	0.00
25/10/2022	2040 On 03-November-22	10.80	Put	Bond Future	6984	8	6984	8	0.00
25/10/2022	2040 On 03-November-22	11.50	Put	Bond Future	2447	4	2447	4	0.00
25/10/2022	2040 On 03-November-22	12.52	Put	Bond Future	27	0	27	0	1,078.00
25/10/2022	2040 On 03-November-22	11.39	Put	Bond Future	3095	4	3095	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
25/10/2022	2040 On 03-November-22	11.40	Put	Bond Future	3034	4	3034	4	0.00
25/10/2022	2040 On 03-November-22	10.70	Put	Bond Future	7679	9	7679	9	0.00
25/10/2022	2040 On 03-November-22	10.10	Put	Bond Future	12034	13	12034	13	0.00
25/10/2022	2040 On 02-February-23			Bond Future	12.02	77.3371	12.0226	77.3371	115,757.00
25/10/2022	2040 On 02-February-23	12.07	Call	Bond Future	2949	2	2949	2	0.00
25/10/2022	2040 On 02-February-23	11.10	Call	Bond Future	714	1	714	1	0.00
25/10/2022	2040 On 02-February-23	11.11	Call	Bond Future	727	1	727	1	0.00
25/10/2022	2040 On 02-February-23	10.18	Call	Bond Future	102	0	102	0	0.00
25/10/2022	2040 On 02-February-23	10.21	Call	Bond Future	110	0	110	0	388.00
25/10/2022	2040 On 02-February-23	12.24	Call	Bond Future	3520	3	3520	3	0.00
25/10/2022	2040 On 02-February-23	12.27	Call	Bond Future	3626	3	3626	3	0.00
25/10/2022	2040 On 02-February-23	11.12	Call	Bond Future	741	1	741	1	0.00
25/10/2022	2040 On 02-February-23	11.19	Call	Bond Future	843	1	843	1	621.00
25/10/2022	2040 On 02-February-23	10.96	Call	Bond Future	546	0	546	0	388.00
25/10/2022	2040 On 02-February-23	10.93	Call	Bond Future	517	0	517	0	0.00
25/10/2022	2040 On 02-February-23	10.96	Put	Bond Future	7262	8	7262	8	0.00
25/10/2022	2040 On 02-February-23	11.19	Put	Bond Future	6031	7	6031	7	0.00
25/10/2022	2040 On 02-February-23	12.07	Put	Bond Future	2669	3	2669	3	621.00
25/10/2022	2040 On 02-February-23	11.12	Put	Bond Future	6390	7	6390	7	0.00
25/10/2022	2040 On 02-February-23	12.27	Put	Bond Future	2181	3	2181	3	388.00
25/10/2022	2040 On 02-February-23	12.24	Put	Bond Future	2249	3	2249	3	0.00
25/10/2022	2040 On 02-February-23	10.21	Put	Bond Future	12123	13	12123	13	0.00
25/10/2022	2040 On 02-February-23	10.93	Put	Bond Future	7436	8	7436	8	0.00
25/10/2022	2040 On 02-February-23	10.18	Put	Bond Future	12337	13	12337	13	0.00
25/10/2022	2040 On 02-February-23	11.11	Put	Bond Future	6442	7	6442	7	0.00
25/10/2022	2040 On 02-February-23	11.10	Put	Bond Future	6495	7	6495	7	0.00
25/10/2022	2040 On 04-May-23			Bond Future	12.15	78.9160	12.1480	78.9160	0.00
25/10/2022	2040 On 04-May-23	13.45	Call	Bond Future	8545	8	8545	8	0.00
25/10/2022	2040 On 04-May-23	11.42	Call	Bond Future	1931	2	1931	2	0.00
25/10/2022	2040 On 04-May-23	11.48	Call	Bond Future	2060	2	2060	2	486.00
25/10/2022	2040 On 04-May-23	10.73	Call	Bond Future	877	1	877	1	486.00
25/10/2022	2040 On 04-May-23	10.92	Call	Bond Future	1104	1	1104	1	388.00
25/10/2022	2040 On 04-May-23	10.17	Call	Bond Future	409	0	409	0	388.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2022	2040 On 04-May-23	11.41	Call	Bond Future	1910	2	1910	2	0.00
25/10/2022	2040 On 04-May-23	12.78	Call	Bond Future	5990	5	5990	5	0.00
25/10/2022	2040 On 04-May-23	11.43	Call	Bond Future	1952	2	1952	2	0.00
25/10/2022	2040 On 04-May-23	11.43	Put	Bond Future	6316	7	6316	7	0.00
25/10/2022	2040 On 04-May-23	10.73	Put	Bond Future	9874	11	9874	11	0.00
25/10/2022	2040 On 04-May-23	12.78	Put	Bond Future	2444	3	2444	3	388.00
25/10/2022	2040 On 04-May-23	13.45	Put	Bond Future	1515	2	1515	2	486.00
25/10/2022	2040 On 04-May-23	11.41	Put	Bond Future	6401	7	6401	7	0.00
25/10/2022	2040 On 04-May-23	10.17	Put	Bond Future	13409	14	13409	14	0.00
25/10/2022	2040 On 04-May-23	10.92	Put	Bond Future	8804	10	8804	10	0.00
25/10/2022	2040 On 04-May-23	11.48	Put	Bond Future	6107	7	6107	7	0.00
25/10/2022	2040 On 04-May-23	11.42	Put	Bond Future	6358	7	6358	7	0.00
25/10/2022	2040 On 03-August-23			Bond Future	12.27	76.0353	12.2747	76.0353	0.00
25/10/2022	2040 On 03-August-23	12.22	Call	Bond Future	4286	4	4286	4	0.00
25/10/2022	2040 On 03-August-23	12.21	Call	Bond Future	4256	4	4256	4	0.00
25/10/2022	2040 On 03-August-23	12.23	Call	Bond Future	4315	4	4315	4	0.00
25/10/2022	2040 On 03-August-23	12.23	Put	Bond Future	4571	5	4571	5	0.00
25/10/2022	2040 On 03-August-23	12.21	Put	Bond Future	4627	5	4627	5	0.00
25/10/2022	2040 On 03-August-23	12.22	Put	Bond Future	4599	5	4599	5	0.00
25/10/2022	2040 On 02-November-23			Bond Future	12.40	77.6071	12.3964	77.6071	0.00
25/10/2022	2040 On 02-November-23	11.60	Call	Bond Future	2449	2	2449	2	0.00
25/10/2022	2040 On 02-November-23	11.59	Call	Bond Future	2428	2	2428	2	0.00
25/10/2022	2040 On 02-November-23	11.58	Call	Bond Future	2407	2	2407	2	0.00
25/10/2022	2040 On 02-November-23	11.58	Put	Bond Future	7223	8	7223	8	0.00
25/10/2022	2040 On 02-November-23	11.60	Put	Bond Future	7141	8	7141	8	0.00
25/10/2022	2040 On 02-November-23	11.59	Put	Bond Future	7182	8	7182	8	0.00
25/10/2022	2044 On 03-November-22			Bond Future	11.86	77.2923	11.8594	77.2923	44,236.00
25/10/2022	2044 On 03-November-22	11.39	Call	Bond Future	52	0	52	0	0.00
25/10/2022	2044 On 03-November-22	11.40	Call	Bond Future	56	0	56	0	0.00
25/10/2022	2044 On 03-November-22	10.10	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2044 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	1,647.00
25/10/2022	2044 On 03-November-22	10.80	Call	Bond Future	0	0	0	0	0.00
25/10/2022	2044 On 03-November-22	11.30	Call	Bond Future	23	0	23	0	1,647.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2022	2044 On 03-November-22	11.41	Call	Bond Future	61	0	61	0	0.00
25/10/2022	2044 On 03-November-22	11.41	Put	Bond Future	2906	4	2906	4	0.00
25/10/2022	2044 On 03-November-22	11.30	Put	Bond Future	3593	5	3593	5	0.00
25/10/2022	2044 On 03-November-22	11.40	Put	Bond Future	2967	4	2967	4	0.00
25/10/2022	2044 On 03-November-22	10.80	Put	Bond Future	7003	8	7003	8	0.00
25/10/2022	2044 On 03-November-22	10.60	Put	Bond Future	8445	10	8445	10	0.00
25/10/2022	2044 On 03-November-22	10.10	Put	Bond Future	12235	13	12235	13	0.00
25/10/2022	2044 On 03-November-22	11.39	Put	Bond Future	3028	4	3028	4	0.00
25/10/2022	2044 On 02-February-23			Bond Future	11.99	74.3330	11.9931	74.3330	82,204.00
25/10/2022	2044 On 02-February-23	11.16	Call	Bond Future	844	1	844	1	0.00
25/10/2022	2044 On 02-February-23	11.20	Call	Bond Future	907	1	907	1	1,300.00
25/10/2022	2044 On 02-February-23	12.00	Call	Bond Future	2851	2	2851	2	0.00
25/10/2022	2044 On 02-February-23	11.90	Call	Bond Future	2539	2	2539	2	1,300.00
25/10/2022	2044 On 02-February-23	11.15	Call	Bond Future	829	1	829	1	0.00
25/10/2022	2044 On 02-February-23	11.14	Call	Bond Future	814	1	814	1	0.00
25/10/2022	2044 On 02-February-23	11.14	Put	Bond Future	6259	7	6259	7	0.00
25/10/2022	2044 On 02-February-23	11.15	Put	Bond Future	6207	7	6207	7	0.00
25/10/2022	2044 On 02-February-23	11.90	Put	Bond Future	3103	4	3103	4	0.00
25/10/2022	2044 On 02-February-23	12.00	Put	Bond Future	2809	3	2809	3	4,000.00
25/10/2022	2044 On 02-February-23	11.20	Put	Bond Future	5949	7	5949	7	0.00
25/10/2022	2044 On 02-February-23	11.16	Put	Bond Future	6155	7	6155	7	0.00
25/10/2022	2044 On 04-May-23			Bond Future	12.11	75.8507	12.1107	75.8507	0.00
25/10/2022	2044 On 04-May-23	12.25	Call	Bond Future	4416	4	4416	4	0.00
25/10/2022	2044 On 04-May-23	11.43	Call	Bond Future	2105	2	2105	2	0.00
25/10/2022	2044 On 04-May-23	11.75	Call	Bond Future	2900	2	2900	2	0.00
25/10/2022	2044 On 04-May-23	12.00	Call	Bond Future	3622	3	3622	3	0.00
25/10/2022	2044 On 04-May-23	11.42	Call	Bond Future	2083	2	2083	2	0.00
25/10/2022	2044 On 04-May-23	11.41	Call	Bond Future	2061	2	2061	2	0.00
25/10/2022	2044 On 04-May-23	11.41	Put	Bond Future	6411	7	6411	7	0.00
25/10/2022	2044 On 04-May-23	11.42	Put	Bond Future	6368	7	6368	7	0.00
25/10/2022	2044 On 04-May-23	11.75	Put	Bond Future	5088	6	5088	6	4,115.00
25/10/2022	2044 On 04-May-23	12.00	Put	Bond Future	4282	5	4282	5	4,115.00
25/10/2022	2044 On 04-May-23	11.43	Put	Bond Future	6325	7	6325	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
25/10/2022	2044 On 04-May-23	12.25	Put	Bond Future	3599	4	3599	4	1,500.00
25/10/2022	2044 On 03-August-23			Bond Future	12.23	73.0319	12.2291	73.0319	0.00
25/10/2022	2044 On 03-August-23	12.17	Call	Bond Future	4353	4	4353	4	0.00
25/10/2022	2044 On 03-August-23	12.15	Call	Bond Future	4293	4	4293	4	0.00
25/10/2022	2044 On 03-August-23	12.16	Call	Bond Future	4323	4	4323	4	0.00
25/10/2022	2044 On 03-August-23	12.16	Put	Bond Future	4727	5	4727	5	0.00
25/10/2022	2044 On 03-August-23	12.15	Put	Bond Future	4756	5	4756	5	0.00
25/10/2022	2044 On 03-August-23	12.17	Put	Bond Future	4699	5	4699	5	0.00
25/10/2022	2044 On 02-November-23			Bond Future	12.34	74.5417	12.3425	74.5417	0.00
25/10/2022	2044 On 02-November-23	11.55	Call	Bond Future	2764	2	2764	2	0.00
25/10/2022	2044 On 02-November-23	11.56	Call	Bond Future	2786	2	2786	2	0.00
25/10/2022	2044 On 02-November-23	11.57	Call	Bond Future	2808	2	2808	2	0.00
25/10/2022	2044 On 02-November-23	11.57	Put	Bond Future	7467	8	7467	8	0.00
25/10/2022	2044 On 02-November-23	11.56	Put	Bond Future	7509	8	7509	8	0.00
25/10/2022	2044 On 02-November-23	11.55	Put	Bond Future	7550	8	7550	8	0.00
25/10/2022	2046 On 03-November-22			Bond Future	107.70	106.4607	107.7022	106.4607	2,360.00
25/10/2022	2046 On 02-February-23			Bond Future	109.72	108.4454	109.7247	108.4454	11,674.00
25/10/2022	2046 On 04-May-23			Bond Future	109.95	108.6451	109.9515	108.6451	5,677.00
25/10/2022	2046 On 03-August-23			Bond Future	112.27	110.9094	112.2725	110.9094	0.00
25/10/2022	2046 On 02-November-23			Bond Future	112.55	111.1266	112.5525	111.1266	0.00
25/10/2022	2050 On 03-November-22			Bond Future	108.65	108.7870	108.6455	108.7870	1,543.00
25/10/2022	2050 On 02-February-23			Bond Future	108.55	108.6786	108.5489	108.6786	8,333.00
25/10/2022	2050 On 04-May-23			Bond Future	110.79	110.9188	110.7867	110.9188	3,582.00
25/10/2022	2050 On 03-August-23			Bond Future	110.93	111.0386	110.9344	111.0386	0.00
25/10/2022	2050 On 02-November-23			Bond Future	113.28	113.3574	113.2837	113.3574	0.00
25/10/2022	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	AL37 On 03-November-22			Index Future	825.63	820.9400	825.6260	820.9400	0.00
25/10/2022	AL37 On 02-February-23			Index Future	840.89	836.0060	840.8870	836.0060	0.00
25/10/2022	AL37 On 04-May-23			Index Future	858.00	853.0140	857.9980	853.0140	0.00
25/10/2022	AL37 On 03-August-23			Index Future	875.90	870.5840	875.8990	870.5840	0.00
25/10/2022	AL37 On 02-November-23			Index Future	894.25	888.5700	894.2500	888.5700	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
25/10/2022	AL7T On 03-November-22			Index Future	933.93	923.7510	933.9300	923.7510	0.00
25/10/2022	AL7T On 02-February-23			Index Future	951.19	940.7050	951.1930	940.7050	0.00
25/10/2022	AL7T On 04-May-23			Index Future	970.55	959.8420	970.5480	959.8420	0.00
25/10/2022	AL7T On 03-August-23			Index Future	990.80	979.6130	990.7980	979.6130	0.00
25/10/2022	AL7T On 02-November-23			Index Future	1011.56	999.8520	1011.5560	999.8520	0.00
25/10/2022	ALBI On 03-November-22			Index Future	820.86	811.5500	820.8560	811.5500	106.00
25/10/2022	ALBI On 02-February-23			Index Future	836.03	826.4440	836.0290	826.4440	18.00
25/10/2022	ALBI On 04-May-23			Index Future	853.04	843.2570	853.0400	843.2570	0.00
25/10/2022	ALBI On 03-August-23			Index Future	870.84	860.6270	870.8380	860.6270	0.00
25/10/2022	ALBI On 02-November-23			Index Future	889.08	878.4070	889.0830	878.4070	0.00
25/10/2022	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/10/2022	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	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
25/10/2022	C333 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C442 On	25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	C446 On	31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	CS23 On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	CS26 On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	CS33 On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2022	ES33 On	03-November-22			Bond Future	12.64	70.3232	12.6427	70.3232	0.00
25/10/2022	ES33 On	02-February-23			Bond Future	12.84	71.6342	12.8415	71.6342	350.00
25/10/2022	ES33 On	04-May-23			Bond Future	13.02	69.3155	13.0155	69.3155	0.00
25/10/2022	ES33 On	03-August-23			Bond Future	13.19	70.7609	13.1884	70.7609	0.00
25/10/2022	ES33 On	02-November-23			Bond Future	13.37	68.4433	13.3727	68.4433	0.00
25/10/2022	ES42 On	03-November-22			Bond Future	12.84	68.5729	12.8439	68.5729	0.00
25/10/2022	ES42 On	02-February-23			Bond Future	13.02	69.8513	13.0159	69.8513	4,715.00
25/10/2022	ES42 On	04-May-23			Bond Future	13.17	67.0275	13.1734	67.0275	0.00
25/10/2022	ES42 On	03-August-23			Bond Future	13.32	68.4260	13.3249	68.4260	0.00
25/10/2022	ES42 On	02-November-23			Bond Future	13.49	65.5924	13.4860	65.5924	0.00
25/10/2022	GOVI On	03-November-22			GOVI	809.15	799.9100	809.1510	799.9100	50.00
25/10/2022	GOVI On	03-November-22	820.43	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On	03-November-22	820.41	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On	03-November-22	820.42	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On	03-November-22	820.42	Put	GOVI	112690	21	112690	21	0.00
25/10/2022	GOVI On	03-November-22	820.41	Put	GOVI	112590	21	112590	21	0.00
25/10/2022	GOVI On	03-November-22	820.43	Put	GOVI	112790	21	112790	21	0.00
25/10/2022	GOVI On	02-February-23			GOVI	824.11	814.5900	824.1070	814.5900	818.00
25/10/2022	GOVI On	02-February-23	850.84	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On	02-February-23	850.82	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On	02-February-23	850.83	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On	02-February-23	850.83	Put	GOVI	267230	36	267230	36	0.00
25/10/2022	GOVI On	02-February-23	850.82	Put	GOVI	267130	36	267130	36	0.00
25/10/2022	GOVI On	02-February-23	850.84	Put	GOVI	267330	36	267330	36	0.00
25/10/2022	GOVI On	04-May-23			GOVI	840.88	831.1620	840.8760	831.1620	0.00
25/10/2022	GOVI On	04-May-23	852.88	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On	04-May-23	852.86	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
25/10/2022	GOVI On 04-May-23	852.87	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 04-May-23	852.87	Put	GOVI	119940	22	119940	22	0.00
25/10/2022	GOVI On 04-May-23	852.86	Put	GOVI	119840	22	119840	22	0.00
25/10/2022	GOVI On 04-May-23	852.88	Put	GOVI	120040	22	120040	22	0.00
25/10/2022	GOVI On 03-August-23			GOVI	858.42	848.2830	858.4200	848.2830	0.00
25/10/2022	GOVI On 03-August-23	837.23	Call	GOVI	211900	11	211900	11	0.00
25/10/2022	GOVI On 03-August-23	837.21	Call	GOVI	212100	11	212100	11	0.00
25/10/2022	GOVI On 03-August-23	837.22	Call	GOVI	212000	11	212000	11	0.00
25/10/2022	GOVI On 03-August-23	837.22	Put	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 03-August-23	837.21	Put	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 03-August-23	837.23	Put	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 02-November-23			GOVI	876.41	865.8080	876.4050	865.8080	0.00
25/10/2022	GOVI On 02-November-23	885.80	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 02-November-23	885.81	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 02-November-23	885.82	Call	GOVI	0	0	0	0	0.00
25/10/2022	GOVI On 02-November-23	885.81	Put	GOVI	94050	20	94050	20	0.00
25/10/2022	GOVI On 02-November-23	885.82	Put	GOVI	94150	20	94150	20	0.00
25/10/2022	GOVI On 02-November-23	885.80	Put	GOVI	93950	20	93950	20	0.00
25/10/2022	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/10/2022	IGOV On 03-November-22			Index Future	312.11	310.5610	312.1100	310.5610	17.00
25/10/2022	IGOV On 02-February-23			Index Future	317.96	316.3380	317.9560	316.3380	684.00
25/10/2022	IGOV On 04-May-23			Index Future	324.50	322.8490	324.5020	322.8490	16.00
25/10/2022	IGOV On 03-August-23			Index Future	331.35	329.5730	331.3470	329.5730	0.00
25/10/2022	IGOV On 02-November-23			Index Future	338.36	336.4540	338.3610	336.4540	0.00
25/10/2022	IS05 On 20-December-22			Interest Rate Swap	94.06	94.0600	94.0600	94.0600	0.00
25/10/2022	IS05 On 22-March-23			Interest Rate Swap	86.54	86.5400	86.5400	86.5400	0.00
25/10/2022	IS05 On 20-June-23			Interest Rate Swap	92.17	92.1700	92.1700	92.1700	0.00
25/10/2022	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
25/10/2022	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/10/2022	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/10/2022	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/10/2022	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/10/2022	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
25/10/2022	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/10/2022	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/10/2022	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/10/2022	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/10/2022	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/10/2022	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/10/2022	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/10/2022	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/10/2022	JBAF On 16-November-22			Jibar Tradeable Future	6.59	93.4050	6.5900	93.4050	0.00
25/10/2022	JBAF On 21-December-22			Jibar Tradeable Future	7.26	92.6750	7.2600	92.6750	68.00
25/10/2022	JBAF On 18-January-23			Jibar Tradeable Future	7.33	92.5900	7.3300	92.5900	0.00
25/10/2022	JBAF On 15-February-23			Jibar Tradeable Future	7.75	92.1500	7.7500	92.1500	0.00
25/10/2022	JBAF On 15-March-23			Jibar Tradeable Future	7.82	92.0750	7.8150	92.0750	0.00
25/10/2022	JBAF On 19-April-23			Jibar Tradeable Future	8.01	91.8500	8.0050	91.8500	0.00
25/10/2022	JBAF On 21-June-23			Jibar Tradeable Future	8.17	91.6600	8.1650	91.6600	0.00
25/10/2022	JBAF On 20-September-23			Jibar Tradeable Future	8.31	91.5350	8.3100	91.5350	75.00
25/10/2022	JBAF On 20-December-23			Jibar Tradeable Future	8.34	91.4750	8.3350	91.4750	272.00
25/10/2022	JBAF On 20-March-24			Jibar Tradeable Future	8.38	91.4000	8.3800	91.4000	0.00
25/10/2022	JBAF On 19-June-24			Jibar Tradeable Future	8.32	91.4900	8.3150	91.4900	0.00
25/10/2022	JBAF On 18-September-24			Jibar Tradeable Future	8.35	91.4250	8.3450	91.4250	0.00
25/10/2022	R023 On 03-November-22			Bond Future	7.14	101.5979	7.1412	101.5979	8,432.00
25/10/2022	R023 On 03-November-22	6.27	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R023 On 03-November-22	6.25	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R023 On 03-November-22	6.26	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R023 On 03-November-22	6.26	Put	Bond Future	270	0	270	0	0.00
25/10/2022	R023 On 03-November-22	6.25	Put	Bond Future	273	0	273	0	0.00
25/10/2022	R023 On 03-November-22	6.27	Put	Bond Future	267	0	267	0	0.00
25/10/2022	R035 On 03-November-22			Bond Future	11.70	82.3903	11.7029	82.3903	19,424.00
25/10/2022	R035 On 03-November-22	9.82	Call	Bond Future	0	0	0	0	582.00
25/10/2022	R035 On 03-November-22	10.30	Call	Bond Future	0	0	0	0	976.00
25/10/2022	R035 On 03-November-22	11.13	Call	Bond Future	17	0	17	0	0.00
25/10/2022	R035 On 03-November-22	11.14	Call	Bond Future	19	0	19	0	0.00
25/10/2022	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
25/10/2022	R035 On 03-November-22	11.15	Call	Bond Future	20	0	20	0	0.00
25/10/2022	R035 On 03-November-22	12.68	Call	Bond Future	5200	4	5200	4	0.00
25/10/2022	R035 On 03-November-22	10.99	Call	Bond Future	4	0	4	0	0.00
25/10/2022	R035 On 03-November-22	11.05	Call	Bond Future	8	0	8	0	976.00
25/10/2022	R035 On 03-November-22	10.99	Put	Bond Future	4123	5	4123	5	582.00
25/10/2022	R035 On 03-November-22	12.68	Put	Bond Future	2	0	2	0	976.00
25/10/2022	R035 On 03-November-22	11.15	Put	Bond Future	3190	4	3190	4	0.00
25/10/2022	R035 On 03-November-22	10.57	Put	Bond Future	6685	8	6685	8	582.00
25/10/2022	R035 On 03-November-22	11.14	Put	Bond Future	3247	4	3247	4	0.00
25/10/2022	R035 On 03-November-22	11.05	Put	Bond Future	3769	5	3769	5	0.00
25/10/2022	R035 On 03-November-22	11.13	Put	Bond Future	3304	4	3304	4	0.00
25/10/2022	R035 On 03-November-22	10.30	Put	Bond Future	8392	9	8392	9	0.00
25/10/2022	R035 On 03-November-22	9.82	Put	Bond Future	11544	13	11544	13	0.00
25/10/2022	R035 On 02-February-23			Bond Future	11.86	83.9058	11.8620	83.9058	163,604.00
25/10/2022	R035 On 02-February-23	11.98	Call	Bond Future	2927	2	2927	2	0.00
25/10/2022	R035 On 02-February-23	13.22	Call	Bond Future	7550	7	7550	7	0.00
25/10/2022	R035 On 02-February-23	11.05	Call	Bond Future	802	1	802	1	976.00
25/10/2022	R035 On 02-February-23	11.06	Call	Bond Future	816	1	816	1	0.00
25/10/2022	R035 On 02-February-23	10.86	Call	Bond Future	562	0	562	0	0.00
25/10/2022	R035 On 02-February-23	10.87	Call	Bond Future	574	0	574	0	0.00
25/10/2022	R035 On 02-February-23	10.30	Call	Bond Future	180	0	180	0	976.00
25/10/2022	R035 On 02-February-23	10.64	Call	Bond Future	365	0	365	0	388.00
25/10/2022	R035 On 02-February-23	11.94	Call	Bond Future	2805	2	2805	2	0.00
25/10/2022	R035 On 02-February-23	10.88	Call	Bond Future	585	0	585	0	0.00
25/10/2022	R035 On 02-February-23	9.81	Call	Bond Future	54	0	54	0	582.00
25/10/2022	R035 On 02-February-23	10.66	Call	Bond Future	379	0	379	0	0.00
25/10/2022	R035 On 02-February-23	10.60	Call	Bond Future	337	0	337	0	0.00
25/10/2022	R035 On 02-February-23	9.85	Call	Bond Future	60	0	60	0	0.00
25/10/2022	R035 On 02-February-23	9.89	Call	Bond Future	67	0	67	0	388.00
25/10/2022	R035 On 02-February-23	9.89	Put	Bond Future	11917	13	11917	13	0.00
25/10/2022	R035 On 02-February-23	10.60	Put	Bond Future	7655	9	7655	9	0.00
25/10/2022	R035 On 02-February-23	10.64	Put	Bond Future	7436	8	7436	8	0.00
25/10/2022	R035 On 02-February-23	10.66	Put	Bond Future	7328	8	7328	8	582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2022	R035 On 02-February-23	10.30	Put	Bond Future	9374	10	9374	10	0.00
25/10/2022	R035 On 02-February-23	9.81	Put	Bond Future	12435	14	12435	14	0.00
25/10/2022	R035 On 02-February-23	10.88	Put	Bond Future	6201	7	6201	7	0.00
25/10/2022	R035 On 02-February-23	13.22	Put	Bond Future	609	1	609	1	976.00
25/10/2022	R035 On 02-February-23	9.85	Put	Bond Future	12175	13	12175	13	0.00
25/10/2022	R035 On 02-February-23	10.87	Put	Bond Future	6249	7	6249	7	0.00
25/10/2022	R035 On 02-February-23	10.86	Put	Bond Future	6298	7	6298	7	0.00
25/10/2022	R035 On 02-February-23	11.06	Put	Bond Future	5362	6	5362	6	582.00
25/10/2022	R035 On 02-February-23	11.05	Put	Bond Future	5407	6	5407	6	0.00
25/10/2022	R035 On 02-February-23	11.98	Put	Bond Future	2288	3	2288	3	388.00
25/10/2022	R035 On 02-February-23	11.94	Put	Bond Future	2381	3	2381	3	0.00
25/10/2022	R035 On 04-May-23			Bond Future	11.99	81.1107	11.9928	81.1107	0.00
25/10/2022	R035 On 04-May-23	11.22	Call	Bond Future	1680	1	1680	1	0.00
25/10/2022	R035 On 04-May-23	9.85	Call	Bond Future	294	0	294	0	388.00
25/10/2022	R035 On 04-May-23	10.42	Call	Bond Future	654	0	654	0	491.00
25/10/2022	R035 On 04-May-23	12.46	Call	Bond Future	4963	4	4963	4	0.00
25/10/2022	R035 On 04-May-23	11.17	Call	Bond Future	1589	1	1589	1	491.00
25/10/2022	R035 On 04-May-23	11.20	Call	Bond Future	1643	1	1643	1	0.00
25/10/2022	R035 On 04-May-23	11.21	Call	Bond Future	1662	1	1662	1	0.00
25/10/2022	R035 On 04-May-23	10.60	Call	Bond Future	820	1	820	1	388.00
25/10/2022	R035 On 04-May-23	13.18	Call	Bond Future	7499	7	7499	7	0.00
25/10/2022	R035 On 04-May-23	13.18	Put	Bond Future	1495	2	1495	2	491.00
25/10/2022	R035 On 04-May-23	10.60	Put	Bond Future	8783	10	8783	10	0.00
25/10/2022	R035 On 04-May-23	12.46	Put	Bond Future	2520	3	2520	3	388.00
25/10/2022	R035 On 04-May-23	11.22	Put	Bond Future	5967	7	5967	7	0.00
25/10/2022	R035 On 04-May-23	10.42	Put	Bond Future	9726	11	9726	11	0.00
25/10/2022	R035 On 04-May-23	9.85	Put	Bond Future	13008	14	13008	14	0.00
25/10/2022	R035 On 04-May-23	11.17	Put	Bond Future	6164	7	6164	7	0.00
25/10/2022	R035 On 04-May-23	11.20	Put	Bond Future	6045	7	6045	7	0.00
25/10/2022	R035 On 04-May-23	11.21	Put	Bond Future	6006	7	6006	7	0.00
25/10/2022	R035 On 03-August-23			Bond Future	12.12	82.7835	12.1227	82.7835	0.00
25/10/2022	R035 On 03-August-23	11.98	Call	Bond Future	3636	3	3636	3	0.00
25/10/2022	R035 On 03-August-23	11.99	Call	Bond Future	3663	3	3663	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
25/10/2022	R035 On 03-August-23	12.00	Call	Bond Future	3690	3	3690	3	0.00
25/10/2022	R035 On 03-August-23	12.00	Put	Bond Future	4336	5	4336	5	0.00
25/10/2022	R035 On 03-August-23	11.99	Put	Bond Future	4362	5	4362	5	0.00
25/10/2022	R035 On 03-August-23	11.98	Put	Bond Future	4389	5	4389	5	0.00
25/10/2022	R035 On 02-November-23			Bond Future	12.26	79.9886	12.2620	79.9886	0.00
25/10/2022	R035 On 02-November-23	11.43	Call	Bond Future	1910	2	1910	2	0.00
25/10/2022	R035 On 02-November-23	11.41	Call	Bond Future	1874	2	1874	2	0.00
25/10/2022	R035 On 02-November-23	11.42	Call	Bond Future	1892	2	1892	2	0.00
25/10/2022	R035 On 02-November-23	11.42	Put	Bond Future	6388	7	6388	7	0.00
25/10/2022	R035 On 02-November-23	11.41	Put	Bond Future	6426	7	6426	7	0.00
25/10/2022	R035 On 02-November-23	11.43	Put	Bond Future	6351	7	6351	7	0.00
25/10/2022	R186 On 03-November-22			Bond Future	9.23	107.6510	9.2296	107.6510	29,751.00
25/10/2022	R186 On 03-November-22	8.23	Call	Bond Future	0	0	0	0	4,310.00
25/10/2022	R186 On 03-November-22	8.91	Call	Bond Future	47	0	47	0	0.00
25/10/2022	R186 On 03-November-22	8.55	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R186 On 03-November-22	8.54	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R186 On 03-November-22	8.53	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R186 On 03-November-22	8.53	Put	Bond Future	2452	3	2452	3	0.00
25/10/2022	R186 On 03-November-22	8.54	Put	Bond Future	2416	3	2416	3	0.00
25/10/2022	R186 On 03-November-22	8.91	Put	Bond Future	1158	2	1158	2	4,310.00
25/10/2022	R186 On 03-November-22	8.55	Put	Bond Future	2381	3	2381	3	0.00
25/10/2022	R186 On 03-November-22	8.23	Put	Bond Future	3525	4	3525	4	0.00
25/10/2022	R186 On 02-February-23			Bond Future	9.37	104.3309	9.3659	104.3309	71,129.00
25/10/2022	R186 On 02-February-23	8.34	Call	Bond Future	302	0	302	0	0.00
25/10/2022	R186 On 02-February-23	8.33	Call	Bond Future	296	0	296	0	0.00
25/10/2022	R186 On 02-February-23	8.32	Call	Bond Future	291	0	291	0	0.00
25/10/2022	R186 On 02-February-23	8.32	Put	Bond Future	3770	4	3770	4	0.00
25/10/2022	R186 On 02-February-23	8.33	Put	Bond Future	3741	4	3741	4	0.00
25/10/2022	R186 On 02-February-23	8.34	Put	Bond Future	3712	4	3712	4	0.00
25/10/2022	R186 On 04-May-23			Bond Future	9.46	106.4582	9.4602	106.4582	12,188.00
25/10/2022	R186 On 04-May-23	8.83	Call	Bond Future	784	1	784	1	0.00
25/10/2022	R186 On 04-May-23	8.82	Call	Bond Future	774	1	774	1	0.00
25/10/2022	R186 On 04-May-23	8.84	Call	Bond Future	794	1	794	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
25/10/2022	R186 On 04-May-23	8.83	Put	Bond Future	2739	3	2739	3	0.00
25/10/2022	R186 On 04-May-23	8.82	Put	Bond Future	2760	3	2760	3	0.00
25/10/2022	R186 On 04-May-23	8.84	Put	Bond Future	2717	3	2717	3	0.00
25/10/2022	R186 On 03-August-23			Bond Future	9.55	103.3469	9.5477	103.3469	0.00
25/10/2022	R186 On 03-August-23	9.75	Call	Bond Future	2286	2	2286	2	0.00
25/10/2022	R186 On 03-August-23	9.73	Call	Bond Future	2251	2	2251	2	0.00
25/10/2022	R186 On 03-August-23	9.74	Call	Bond Future	2268	2	2268	2	0.00
25/10/2022	R186 On 03-August-23	9.74	Put	Bond Future	1718	2	1718	2	0.00
25/10/2022	R186 On 03-August-23	9.73	Put	Bond Future	1729	2	1729	2	0.00
25/10/2022	R186 On 03-August-23	9.75	Put	Bond Future	1706	2	1706	2	0.00
25/10/2022	R186 On 02-November-23			Bond Future	9.64	105.4830	9.6444	105.4830	0.00
25/10/2022	R186 On 02-November-23	10.42	Call	Bond Future	3240	3	3240	3	0.00
25/10/2022	R186 On 02-November-23	9.38	Call	Bond Future	1500	1	1500	1	0.00
25/10/2022	R186 On 02-November-23	9.39	Call	Bond Future	1514	1	1514	1	0.00
25/10/2022	R186 On 02-November-23	9.40	Call	Bond Future	1528	1	1528	1	0.00
25/10/2022	R186 On 02-November-23	9.15	Call	Bond Future	1205	1	1205	1	1,715.00
25/10/2022	R186 On 02-November-23	9.40	Put	Bond Future	2186	3	2186	3	0.00
25/10/2022	R186 On 02-November-23	9.39	Put	Bond Future	2199	3	2199	3	0.00
25/10/2022	R186 On 02-November-23	9.15	Put	Bond Future	2541	3	2541	3	0.00
25/10/2022	R186 On 02-November-23	9.38	Put	Bond Future	2212	3	2212	3	0.00
25/10/2022	R186 On 02-November-23	10.42	Put	Bond Future	1187	1	1187	1	1,715.00
25/10/2022	R197 On 03-November-22			Bond Future	334.99	335.2204	334.9945	335.2204	127.00
25/10/2022	R197 On 02-February-23			Bond Future	332.38	332.5648	332.3791	332.5648	724.00
25/10/2022	R197 On 04-May-23			Bond Future	339.23	339.4194	339.2306	339.4194	0.00
25/10/2022	R197 On 03-August-23			Bond Future	337.29	337.3864	337.2876	337.3864	0.00
25/10/2022	R197 On 02-November-23			Bond Future	344.43	344.4321	344.4304	344.4321	0.00
25/10/2022	R202 On 03-November-22			Bond Future	243.61	241.7860	243.6070	241.7860	5,616.00
25/10/2022	R202 On 02-February-23			Bond Future	243.45	241.5638	243.4511	241.5638	6,660.00
25/10/2022	R202 On 04-May-23			Bond Future	248.47	246.5421	248.4688	246.5421	0.00
25/10/2022	R202 On 03-August-23			Bond Future	248.88	246.8425	248.8777	246.8425	0.00
25/10/2022	R202 On 02-November-23			Bond Future	254.15	251.9972	254.1478	251.9972	0.00
25/10/2022	R209 On 03-November-22			Bond Future	11.69	63.3545	11.6950	63.3545	15,753.00
25/10/2022	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
25/10/2022	R209 On 03-November-22	11.50	Call	Bond Future	242	0	242	0	1,136.00
25/10/2022	R209 On 03-November-22	11.01	Call	Bond Future	5	0	5	0	0.00
25/10/2022	R209 On 03-November-22	10.50	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R209 On 03-November-22	10.90	Call	Bond Future	1	0	1	0	1,136.00
25/10/2022	R209 On 03-November-22	11.00	Call	Bond Future	4	0	4	0	0.00
25/10/2022	R209 On 03-November-22	11.02	Call	Bond Future	5	0	5	0	0.00
25/10/2022	R209 On 03-November-22	9.25	Call	Bond Future	0	0	0	0	6,000.00
25/10/2022	R209 On 03-November-22	9.50	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R209 On 03-November-22	11.03	Call	Bond Future	6	0	6	0	0.00
25/10/2022	R209 On 03-November-22	12.00	Call	Bond Future	1610	1	1610	1	0.00
25/10/2022	R209 On 03-November-22	12.00	Put	Bond Future	152	0	152	0	3,250.00
25/10/2022	R209 On 03-November-22	11.03	Put	Bond Future	3357	4	3357	4	0.00
25/10/2022	R209 On 03-November-22	10.50	Put	Bond Future	6202	7	6202	7	0.00
25/10/2022	R209 On 03-November-22	10.90	Put	Bond Future	4036	5	4036	5	0.00
25/10/2022	R209 On 03-November-22	9.50	Put	Bond Future	12060	13	12060	13	0.00
25/10/2022	R209 On 03-November-22	9.25	Put	Bond Future	13630	15	13630	15	0.00
25/10/2022	R209 On 03-November-22	11.02	Put	Bond Future	3408	4	3408	4	0.00
25/10/2022	R209 On 03-November-22	11.00	Put	Bond Future	3512	4	3512	4	5,000.00
25/10/2022	R209 On 03-November-22	11.01	Put	Bond Future	3460	4	3460	4	0.00
25/10/2022	R209 On 03-November-22	11.50	Put	Bond Future	1200	2	1200	2	0.00
25/10/2022	R209 On 03-November-22	10.00	Put	Bond Future	9050	10	9050	10	6,000.00
25/10/2022	R209 On 02-February-23			Bond Future	11.83	64.5198	11.8325	64.5198	24,565.00
25/10/2022	R209 On 02-February-23	10.80	Call	Bond Future	457	0	457	0	0.00
25/10/2022	R209 On 02-February-23	10.79	Call	Bond Future	448	0	448	0	0.00
25/10/2022	R209 On 02-February-23	10.78	Call	Bond Future	438	0	438	0	0.00
25/10/2022	R209 On 02-February-23	10.80	Put	Bond Future	5668	6	5668	6	0.00
25/10/2022	R209 On 02-February-23	10.78	Put	Bond Future	5757	7	5757	7	0.00
25/10/2022	R209 On 02-February-23	10.79	Put	Bond Future	5712	7	5712	7	0.00
25/10/2022	R209 On 04-May-23			Bond Future	11.95	62.6820	11.9508	62.6820	3,450.00
25/10/2022	R209 On 04-May-23	11.11	Call	Bond Future	1352	1	1352	1	0.00
25/10/2022	R209 On 04-May-23	11.00	Call	Bond Future	1188	1	1188	1	0.00
25/10/2022	R209 On 04-May-23	12.50	Call	Bond Future	4563	4	4563	4	0.00
25/10/2022	R209 On 04-May-23	11.09	Call	Bond Future	1322	1	1322	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
25/10/2022	R209 On 04-May-23	11.10	Call	Bond Future	1337	1	1337	1	0.00
25/10/2022	R209 On 04-May-23	10.00	Call	Bond Future	338	0	338	0	8,500.00
25/10/2022	R209 On 04-May-23	10.00	Put	Bond Future	10519	11	10519	11	0.00
25/10/2022	R209 On 04-May-23	11.10	Put	Bond Future	5518	6	5518	6	0.00
25/10/2022	R209 On 04-May-23	11.09	Put	Bond Future	5554	6	5554	6	0.00
25/10/2022	R209 On 04-May-23	12.50	Put	Bond Future	2057	2	2057	2	8,500.00
25/10/2022	R209 On 04-May-23	11.00	Put	Bond Future	5886	7	5886	7	11,000.00
25/10/2022	R209 On 04-May-23	11.11	Put	Bond Future	5482	6	5482	6	0.00
25/10/2022	R209 On 03-August-23			Bond Future	12.07	63.9749	12.0654	63.9749	0.00
25/10/2022	R209 On 03-August-23	11.95	Call	Bond Future	3244	3	3244	3	0.00
25/10/2022	R209 On 03-August-23	11.94	Call	Bond Future	3220	3	3220	3	0.00
25/10/2022	R209 On 03-August-23	11.93	Call	Bond Future	3197	3	3197	3	0.00
25/10/2022	R209 On 03-August-23	11.95	Put	Bond Future	3781	4	3781	4	0.00
25/10/2022	R209 On 03-August-23	11.93	Put	Bond Future	3827	4	3827	4	0.00
25/10/2022	R209 On 03-August-23	11.94	Put	Bond Future	3804	4	3804	4	0.00
25/10/2022	R209 On 02-November-23			Bond Future	12.18	62.1451	12.1849	62.1451	0.00
25/10/2022	R209 On 02-November-23	11.35	Call	Bond Future	1680	1	1680	1	0.00
25/10/2022	R209 On 02-November-23	11.34	Call	Bond Future	1664	1	1664	1	0.00
25/10/2022	R209 On 02-November-23	11.33	Call	Bond Future	1648	1	1648	1	0.00
25/10/2022	R209 On 02-November-23	11.33	Put	Bond Future	5715	6	5715	6	0.00
25/10/2022	R209 On 02-November-23	11.34	Put	Bond Future	5681	6	5681	6	0.00
25/10/2022	R209 On 02-November-23	11.35	Put	Bond Future	5648	6	5648	6	0.00
25/10/2022	R210 On 03-November-22			Bond Future	223.31	222.3338	223.3122	222.3338	103.00
25/10/2022	R210 On 02-February-23			Bond Future	227.51	226.4788	227.5055	226.4788	372.00
25/10/2022	R210 On 04-May-23			Bond Future	229.11	228.0605	229.1097	228.0605	0.00
25/10/2022	R210 On 03-August-23			Bond Future	233.95	232.8128	233.9455	232.8128	0.00
25/10/2022	R210 On 02-November-23			Bond Future	235.72	234.4929	235.7196	234.4929	0.00
25/10/2022	R213 On 03-November-22			Bond Future	11.23	77.9541	11.2344	77.9541	33,027.00
25/10/2022	R213 On 03-November-22	9.13	Call	Bond Future	0	0	0	0	200.00
25/10/2022	R213 On 03-November-22	9.84	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R213 On 03-November-22	10.40	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R213 On 03-November-22	9.98	Call	Bond Future	0	0	0	0	0.00
25/10/2022	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
25/10/2022	R213 On 03-November-22	10.38	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R213 On 03-November-22	9.19	Call	Bond Future	0	0	0	0	476.00
25/10/2022	R213 On 03-November-22	10.39	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R213 On 03-November-22	10.37	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R213 On 03-November-22	10.39	Put	Bond Future	3929	5	3929	5	0.00
25/10/2022	R213 On 03-November-22	10.37	Put	Bond Future	4025	5	4025	5	200.00
25/10/2022	R213 On 03-November-22	9.19	Put	Bond Future	9961	11	9961	11	0.00
25/10/2022	R213 On 03-November-22	10.38	Put	Bond Future	3977	5	3977	5	0.00
25/10/2022	R213 On 03-November-22	10.19	Put	Bond Future	4897	6	4897	6	476.00
25/10/2022	R213 On 03-November-22	9.98	Put	Bond Future	5929	7	5929	7	200.00
25/10/2022	R213 On 03-November-22	10.40	Put	Bond Future	3881	5	3881	5	0.00
25/10/2022	R213 On 03-November-22	9.84	Put	Bond Future	6626	7	6626	7	476.00
25/10/2022	R213 On 03-November-22	9.13	Put	Bond Future	10278	11	10278	11	0.00
25/10/2022	R213 On 02-February-23			Bond Future	11.40	79.3881	11.4010	79.3881	31,822.00
25/10/2022	R213 On 02-February-23	10.43	Call	Bond Future	489	0	489	0	912.00
25/10/2022	R213 On 02-February-23	10.22	Call	Bond Future	332	0	332	0	0.00
25/10/2022	R213 On 02-February-23	9.16	Call	Bond Future	42	0	42	0	476.00
25/10/2022	R213 On 02-February-23	10.21	Call	Bond Future	327	0	327	0	0.00
25/10/2022	R213 On 02-February-23	10.35	Call	Bond Future	423	0	423	0	0.00
25/10/2022	R213 On 02-February-23	10.23	Call	Bond Future	338	0	338	0	0.00
25/10/2022	R213 On 02-February-23	12.20	Call	Bond Future	4265	4	4265	4	0.00
25/10/2022	R213 On 02-February-23	10.01	Call	Bond Future	231	0	231	0	0.00
25/10/2022	R213 On 02-February-23	12.20	Put	Bond Future	860	1	860	1	912.00
25/10/2022	R213 On 02-February-23	10.22	Put	Bond Future	5743	7	5743	7	0.00
25/10/2022	R213 On 02-February-23	10.43	Put	Bond Future	4903	6	4903	6	0.00
25/10/2022	R213 On 02-February-23	10.35	Put	Bond Future	5215	6	5215	6	476.00
25/10/2022	R213 On 02-February-23	10.21	Put	Bond Future	5785	7	5785	7	0.00
25/10/2022	R213 On 02-February-23	9.16	Put	Bond Future	10726	12	10726	12	0.00
25/10/2022	R213 On 02-February-23	10.01	Put	Bond Future	6654	7	6654	7	476.00
25/10/2022	R213 On 02-February-23	10.23	Put	Bond Future	5701	6	5701	6	0.00
25/10/2022	R213 On 04-May-23			Bond Future	11.54	77.4525	11.5365	77.4525	0.00
25/10/2022	R213 On 04-May-23	10.74	Call	Bond Future	1257	1	1257	1	0.00
25/10/2022	R213 On 04-May-23	10.73	Call	Bond Future	1243	1	1243	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
25/10/2022	R213 On 04-May-23	10.75	Call	Bond Future	1271	1	1271	1	0.00
25/10/2022	R213 On 04-May-23	10.75	Put	Bond Future	4733	5	4733	5	0.00
25/10/2022	R213 On 04-May-23	10.73	Put	Bond Future	4796	5	4796	5	0.00
25/10/2022	R213 On 04-May-23	10.74	Put	Bond Future	4765	5	4765	5	0.00
25/10/2022	R213 On 03-August-23			Bond Future	11.67	79.0495	11.6717	79.0495	0.00
25/10/2022	R213 On 03-August-23	11.62	Call	Bond Future	2943	2	2943	2	0.00
25/10/2022	R213 On 03-August-23	11.61	Call	Bond Future	2921	2	2921	2	0.00
25/10/2022	R213 On 03-August-23	11.63	Call	Bond Future	2965	3	2965	3	0.00
25/10/2022	R213 On 03-August-23	11.62	Put	Bond Future	3159	4	3159	4	0.00
25/10/2022	R213 On 03-August-23	11.61	Put	Bond Future	3179	4	3179	4	0.00
25/10/2022	R213 On 03-August-23	11.63	Put	Bond Future	3139	4	3139	4	0.00
25/10/2022	R213 On 02-November-23			Bond Future	11.82	77.1294	11.8203	77.1294	0.00
25/10/2022	R213 On 02-November-23	11.12	Call	Bond Future	1615	1	1615	1	0.00
25/10/2022	R213 On 02-November-23	11.11	Call	Bond Future	1600	1	1600	1	0.00
25/10/2022	R213 On 02-November-23	11.13	Call	Bond Future	1631	1	1631	1	0.00
25/10/2022	R213 On 02-November-23	11.13	Put	Bond Future	4502	5	4502	5	0.00
25/10/2022	R213 On 02-November-23	11.11	Put	Bond Future	4557	5	4557	5	0.00
25/10/2022	R213 On 02-November-23	11.12	Put	Bond Future	4529	5	4529	5	0.00
25/10/2022	R214 On 03-November-22			Bond Future	11.78	61.0244	11.7790	61.0244	15,325.00
25/10/2022	R214 On 03-November-22	11.36	Call	Bond Future	60	0	60	0	0.00
25/10/2022	R214 On 03-November-22	11.35	Call	Bond Future	55	0	55	0	0.00
25/10/2022	R214 On 03-November-22	11.34	Call	Bond Future	51	0	51	0	0.00
25/10/2022	R214 On 03-November-22	11.36	Put	Bond Future	2241	3	2241	3	0.00
25/10/2022	R214 On 03-November-22	11.35	Put	Bond Future	2290	3	2290	3	0.00
25/10/2022	R214 On 03-November-22	11.34	Put	Bond Future	2340	3	2340	3	0.00
25/10/2022	R214 On 02-February-23			Bond Future	11.91	62.1469	11.9105	62.1469	71,030.00
25/10/2022	R214 On 02-February-23	11.09	Call	Bond Future	691	1	691	1	0.00
25/10/2022	R214 On 02-February-23	11.80	Call	Bond Future	2017	2	2017	2	1,600.00
25/10/2022	R214 On 02-February-23	11.10	Call	Bond Future	704	1	704	1	1,600.00
25/10/2022	R214 On 02-February-23	11.07	Call	Bond Future	666	0	666	0	0.00
25/10/2022	R214 On 02-February-23	11.08	Call	Bond Future	678	0	678	0	0.00
25/10/2022	R214 On 02-February-23	11.08	Put	Bond Future	5043	6	5043	6	0.00
25/10/2022	R214 On 02-February-23	11.07	Put	Bond Future	5086	6	5086	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
25/10/2022	R214 On 02-February-23	11.80	Put	Bond Future	2571	3	2571	3	0.00
25/10/2022	R214 On 02-February-23	11.09	Put	Bond Future	5000	6	5000	6	0.00
25/10/2022	R214 On 02-February-23	11.10	Put	Bond Future	4958	6	4958	6	0.00
25/10/2022	R214 On 04-May-23			Bond Future	12.02	60.1139	12.0177	60.1139	0.00
25/10/2022	R214 On 04-May-23	11.38	Call	Bond Future	1786	1	1786	1	0.00
25/10/2022	R214 On 04-May-23	11.37	Call	Bond Future	1767	1	1767	1	0.00
25/10/2022	R214 On 04-May-23	11.36	Call	Bond Future	1749	1	1749	1	0.00
25/10/2022	R214 On 04-May-23	11.36	Put	Bond Future	5116	6	5116	6	0.00
25/10/2022	R214 On 04-May-23	11.37	Put	Bond Future	5081	6	5081	6	0.00
25/10/2022	R214 On 04-May-23	11.38	Put	Bond Future	5046	6	5046	6	0.00
25/10/2022	R214 On 03-August-23			Bond Future	12.12	61.3536	12.1229	61.3536	0.00
25/10/2022	R214 On 03-August-23	12.16	Call	Bond Future	3780	3	3780	3	0.00
25/10/2022	R214 On 03-August-23	12.15	Call	Bond Future	3755	3	3755	3	0.00
25/10/2022	R214 On 03-August-23	12.14	Call	Bond Future	3729	3	3729	3	0.00
25/10/2022	R214 On 03-August-23	12.14	Put	Bond Future	3646	4	3646	4	0.00
25/10/2022	R214 On 03-August-23	12.15	Put	Bond Future	3623	4	3623	4	0.00
25/10/2022	R214 On 03-August-23	12.16	Put	Bond Future	3601	4	3601	4	0.00
25/10/2022	R214 On 02-November-23			Bond Future	12.23	59.3217	12.2343	59.3217	0.00
25/10/2022	R214 On 02-November-23	11.47	Call	Bond Future	2172	2	2172	2	0.00
25/10/2022	R214 On 02-November-23	11.45	Call	Bond Future	2136	2	2136	2	0.00
25/10/2022	R214 On 02-November-23	11.46	Call	Bond Future	2154	2	2154	2	0.00
25/10/2022	R214 On 02-November-23	11.46	Put	Bond Future	6033	7	6033	7	0.00
25/10/2022	R214 On 02-November-23	11.45	Put	Bond Future	6068	7	6068	7	0.00
25/10/2022	R214 On 02-November-23	11.47	Put	Bond Future	5999	7	5999	7	0.00
25/10/2022	R248 On 03-November-22			Bond Future	11.78	76.1503	11.7834	76.1503	84,671.00
25/10/2022	R248 On 03-November-22	10.00	Call	Bond Future	0	0	0	0	0.00
25/10/2022	R248 On 03-November-22	11.90	Call	Bond Future	1232	1	1232	1	0.00
25/10/2022	R248 On 03-November-22	11.30	Call	Bond Future	44	0	44	0	874.00
25/10/2022	R248 On 03-November-22	11.31	Call	Bond Future	48	0	48	0	0.00
25/10/2022	R248 On 03-November-22	10.60	Call	Bond Future	0	0	0	0	874.00
25/10/2022	R248 On 03-November-22	11.32	Call	Bond Future	52	0	52	0	0.00
25/10/2022	R248 On 03-November-22	11.20	Call	Bond Future	18	0	18	0	0.00
25/10/2022	R248 On 03-November-22	10.70	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
25/10/2022	R248 On 03-November-22	10.70	Put	Bond Future	7405	9	7405	9	0.00
25/10/2022	R248 On 03-November-22	11.20	Put	Bond Future	3854	5	3854	5	0.00
25/10/2022	R248 On 03-November-22	11.30	Put	Bond Future	3199	4	3199	4	0.00
25/10/2022	R248 On 03-November-22	11.31	Put	Bond Future	3135	4	3135	4	0.00
25/10/2022	R248 On 03-November-22	10.60	Put	Bond Future	8152	9	8152	9	0.00
25/10/2022	R248 On 03-November-22	11.90	Put	Bond Future	505	1	505	1	0.00
25/10/2022	R248 On 03-November-22	10.00	Put	Bond Future	12885	14	12885	14	0.00
25/10/2022	R248 On 03-November-22	11.32	Put	Bond Future	3072	4	3072	4	0.00
25/10/2022	R248 On 02-February-23			Bond Future	11.91	77.5880	11.9098	77.5880	249,815.00
25/10/2022	R248 On 02-February-23	11.10	Call	Bond Future	873	1	873	1	0.00
25/10/2022	R248 On 02-February-23	11.06	Call	Bond Future	810	1	810	1	0.00
25/10/2022	R248 On 02-February-23	10.40	Call	Bond Future	213	0	213	0	0.00
25/10/2022	R248 On 02-February-23	11.07	Call	Bond Future	826	1	826	1	0.00
25/10/2022	R248 On 02-February-23	11.08	Call	Bond Future	842	1	842	1	0.00
25/10/2022	R248 On 02-February-23	11.70	Call	Bond Future	2216	2	2216	2	2,542.00
25/10/2022	R248 On 02-February-23	11.00	Call	Bond Future	722	1	722	1	2,542.00
25/10/2022	R248 On 02-February-23	11.00	Put	Bond Future	6736	8	6736	8	0.00
25/10/2022	R248 On 02-February-23	11.08	Put	Bond Future	6293	7	6293	7	0.00
25/10/2022	R248 On 02-February-23	11.10	Put	Bond Future	6186	7	6186	7	0.00
25/10/2022	R248 On 02-February-23	11.70	Put	Bond Future	3532	4	3532	4	0.00
25/10/2022	R248 On 02-February-23	11.07	Put	Bond Future	6348	7	6348	7	0.00
25/10/2022	R248 On 02-February-23	10.40	Put	Bond Future	10670	12	10670	12	0.00
25/10/2022	R248 On 02-February-23	11.06	Put	Bond Future	6402	7	6402	7	0.00
25/10/2022	R248 On 04-May-23			Bond Future	12.02	74.7085	12.0206	74.7085	10,943.00
25/10/2022	R248 On 04-May-23	11.33	Call	Bond Future	2098	2	2098	2	0.00
25/10/2022	R248 On 04-May-23	11.34	Call	Bond Future	2121	2	2121	2	0.00
25/10/2022	R248 On 04-May-23	11.35	Call	Bond Future	2144	2	2144	2	0.00
25/10/2022	R248 On 04-May-23	11.35	Put	Bond Future	6424	7	6424	7	0.00
25/10/2022	R248 On 04-May-23	11.34	Put	Bond Future	6468	7	6468	7	0.00
25/10/2022	R248 On 04-May-23	11.33	Put	Bond Future	6513	7	6513	7	0.00
25/10/2022	R248 On 03-August-23			Bond Future	12.13	76.2116	12.1326	76.2116	0.00
25/10/2022	R248 On 03-August-23	12.09	Call	Bond Future	4391	4	4391	4	0.00
25/10/2022	R248 On 03-August-23	12.10	Call	Bond Future	4422	4	4422	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
25/10/2022	R248 On 03-August-23	12.11	Call	Bond Future	4454	4	4454	4	0.00
25/10/2022	R248 On 03-August-23	12.11	Put	Bond Future	4589	5	4589	5	0.00
25/10/2022	R248 On 03-August-23	12.10	Put	Bond Future	4618	5	4618	5	0.00
25/10/2022	R248 On 03-August-23	12.09	Put	Bond Future	4646	5	4646	5	0.00
25/10/2022	R248 On 02-November-23			Bond Future	12.24	73.3639	12.2414	73.3639	13,000.00
25/10/2022	R248 On 02-November-23	11.49	Call	Bond Future	2428	2	2428	2	0.00
25/10/2022	R248 On 02-November-23	11.47	Call	Bond Future	2384	2	2384	2	0.00
25/10/2022	R248 On 02-November-23	11.48	Call	Bond Future	2406	2	2406	2	0.00
25/10/2022	R248 On 02-November-23	11.49	Put	Bond Future	7094	8	7094	8	0.00
25/10/2022	R248 On 02-November-23	11.47	Put	Bond Future	7181	8	7181	8	0.00
25/10/2022	R248 On 02-November-23	11.48	Put	Bond Future	7137	8	7137	8	0.00